Pugh Ed. 2, Ch. 2, #22. If every closed and bounded subset of a metric space M is compact, does it follow that M is complete? (Proof or counterexample.)

August 2015, Problem 3. Suppose that a set $A \subset \mathbb{R}^n$ is a union of an increasing family of compact sets $A = \bigcup_{i=1}^{\infty} A_i$, $A_1 \subset A_2 \subset \dots$ Suppose also that there is a compact set $C \subset \mathbb{R}^n$ such that

$$\forall i \in \mathbb{N} \ \forall x \in A \backslash A_i \quad \mathrm{dist}(x,C) < \frac{1}{i}.$$
 Prove that the closure of the set A satisfies $\overline{A} \subset A \cup C$.