

Test of Convergence

Comparison test

Suppose that $U_n > 0, V_n > 0$ and after a finite number of terms

i.) $\frac{U_n}{U_{n+1}} > \frac{V_n}{V_{n+1}}$, then the series

$\sum U_n$ is convergent if $\sum V_n$ is convergent

ii.) $\frac{U_n}{U_{n+1}} < \frac{V_n}{V_{n+1}}$, then the series $\sum U_n$ is divergent if $\sum V_n$ is divergent.

Proof i.) $\frac{U_n}{U_{n+1}} > \frac{V_n}{V_{n+1}}$, where $n > m$

where m is a positive integer.

$$\Rightarrow \frac{U_{n+1}}{U_n} < \frac{V_{n+1}}{V_n}$$

$$\Rightarrow \frac{U_{n+1}}{V_{n+1}} < \frac{U_n}{V_n}$$

$$\text{Thus } \frac{U_{n+1}}{V_{n+1}} < \frac{U_n}{V_n} < \dots < \frac{U_m}{V_m}$$

$$\text{That is } \frac{U_{n+1}}{V_{n+1}} \leq K \text{ (say),}$$

where K is a finite number

$$U_n \leq K V_n \text{ when } n > m$$

Hence, if $\sum V_n$ is convergent,

$\sum U_n$ is also convergent.

Proof (ii.)

$$\text{We have } \frac{U_n}{U_{n+1}} < \frac{V_n}{V_{n+1}} \text{ where}$$

$n > m$, where m is a positive integer

$$\Rightarrow \frac{U_{n+1}}{U_n} > \frac{V_{n+1}}{V_n}$$

$$\Rightarrow \frac{U_{n+1}}{V_{n+1}} > \frac{U_n}{V_n}$$

$$\frac{U_{n+1}}{V_{n+1}} > \frac{U_n}{V_n} > \dots > \frac{U_m}{V_m}$$

That is $\frac{U_{n+1}}{V_{n+1}} > k$ (say)

where $k > 0$

$\therefore U_n > k V_n$ where $n > m$

Hence if $\sum V_n$ is divergent

$\sum U_n$ is also divergent.