

Lecturered By Dr. H.K. Jadau:
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Real Analysis I (Comparison Test)

Q. State and prove comparison Test.

Soln: Statement: $\rightarrow$

If $\sum u_n$ and $\sum v_n$ be two positive term series and after some particular particular term $\frac{u_n}{u_{n-1}} < \frac{v_n}{v_{n-1}}$, then $\sum u_n$ converges provided that $\sum v_n$ converges.

Proof: Let the series be

$$u_1 + u_2 + u_3 + \dots + u_n + \dots \rightarrow \infty,$$

$$\text{And } v_1 + v_2 + v_3 + \dots + v_n + \dots \rightarrow \infty.$$

It is given that

$$\frac{u_2}{u_1} < \frac{v_2}{v_1}$$

$$\frac{u_3}{u_2} < \frac{v_3}{v_2}$$

$$\frac{u_n}{u_{n-1}} < \frac{v_n}{v_{n-1}}$$

Multiplying all these inequalities, we get

$$\frac{u_2}{u_1} \cdot \frac{u_3}{u_2} \cdot \dots \cdot \frac{u_n}{u_{n-1}} < \frac{v_2}{v_1} \cdot \frac{v_3}{v_2} \cdot \dots \cdot \frac{v_n}{v_{n-1}}$$

$$\Rightarrow \frac{u_n}{u_1} < \frac{v_n}{v_1} \text{ or } u_n < \left(\frac{u_1}{v_1}\right) v_n$$

Let $\frac{u_1}{v_1} = k$. Then $u_n < k v_n$ or $\sum u_n < k \sum v_n$

If $\sum v_n$ converges, then $\sum u_n$ also converges.

(Q. 2) If $\sum u_n$ and $\sum v_n$ be two positive term series and after some particular term $\frac{u_n}{v_n} > \frac{v_n}{v_{n-1}}$ then $\sum u_n$ diverges provided that $\sum v_n$ diverges.

Proof: Let the series be

$$u_1 + u_2 + u_3 + \dots + u_n + \dots \rightarrow \infty$$

and

$$v_1 + v_2 + v_3 + \dots + v_n + \dots \rightarrow \infty$$

It is given that $\frac{u_2}{u_1} > \frac{v_2}{v_1}$

$$\frac{u_3}{u_2} > \frac{v_3}{v_2}$$

$$\dots \dots \dots$$

$$\frac{u_n}{u_{n-1}} > \frac{v_n}{v_{n-1}}$$

Multiplying all these inequalities, we get

$$\frac{u_2}{u_1} \cdot \frac{u_3}{u_2} \dots \frac{u_n}{u_{n-1}} > \frac{v_2}{v_1} \cdot \frac{v_3}{v_2} \dots \frac{v_n}{v_{n-1}}$$

$$\Rightarrow \frac{u_n}{u_1} > \frac{v_n}{v_1} \quad \text{or, } u_n > \left(\frac{u_1}{v_1}\right) v_n$$

$$\text{Let } \frac{u_1}{v_1} = k$$

$$\text{Then, } u_n > k v_n \quad \text{or, } \sum u_n > k \sum v_n$$

If $\sum v_n$ is divergent, then $\sum u_n$ is also divergent.