1 Theorems

The Comparison Test: Suppose that $\sum a_n$ and $\sum b_n$ are series with positive terms.

- a. If $\sum b_n$ is convergent and $0 \le a_n \le b_n$ for all n, then $\sum a_n$ is also convergent.
- b. If $\sum b_n$ is divergent and $a_n \ge b_n \ge 0$ for all $n, \sum a_n$ is also divergent.

The Limit Comparison Test: Suppose that $\sum a_n$ and $\sum b_n$ are series with positive terms. If

$$\lim_{n \to \infty} \frac{a_n}{b_n} = c$$

where c is a finite number and c > 0, then either both series converge or both diverge.

2 Summary

The sense of the comparison tests is two-fold:

- a. one test says that if terms of a series are bounded below by a divergent series, then the series diverges; and similarly if terms of a series are bounded above by a convergent series, then the series converges. This is similar to other comparison theorems we have encountered (e.g. integral comparisons).
- b. The other test says that if terms of two series are proportional in the limit (i.e. $a_n = cb_n$, then they converge or diverge together.

Typical candidate series for comparisons are p-series or geometric series, because we have good theorems about their convergence.

It's important to realize that these comparison test conditions only have to be met *eventually*: for issues of convergence and divergence, we don't care what happens to the first 100, or 1000, or gazillion terms: it's only what happens to the infinite tail that is really crucial.