

Define the Harmonic numbers, H_n , as the summation from 1 to $\frac{1}{n}$. More specifically:

$$H_n = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}$$

Prove that for all $n \in \mathbb{Z}_{\geq 1}$,

$$\sum_{i=1}^n H_i = (n+1)H_n - n$$

Want we to prove:

$$\forall n \in \mathbb{Z}_{\geq 1} \left(\sum_{i=1}^n H_i = (n+1)H_n - n \right)$$

Base Case:

$$\sum_{i=1}^1 H_i = H_1 = 1 = (1+1) \cdot 1 - 1 = (1+1)H_1 - 1$$

Induction Hypothesis: Assume for some $k \in \mathbb{Z}_{\geq 1}$:

$$\sum_{i=1}^k H_i = (k+1)H_k - k$$

Induction Step:

We need to prove:

$$\sum_{i=1}^{k+1} H_i = ((k+1)+1)H_{k+1} - (k+1)$$

We to this be plugging in the induction hypothesis and simplifying:

$$\begin{aligned} \sum_{i=1}^{k+1} H_i &= \sum_{i=1}^k H_i + H_{k+1} = (k+1)H_k - k + H_{k+1} \\ &= (k+1) \left(H_{k+1} - \frac{1}{k+1} \right) - k + H_{k+1} \\ &= (k+2)H_{k+1} - \frac{k+1}{k+1} - k \\ &= (k+2)H_{k+1} - 1 - k \\ &= (k+2)H_{k+1} - (k+1) \end{aligned}$$

□