

for integers b, a with $b > a$

$$\begin{aligned} H(b) - H(a) &= \sum_{i=1}^b \frac{1}{i} - \sum_{i=1}^a \frac{1}{i} \\ &= \sum_{i=a+1}^b \frac{1}{i} \geq (b-a) \frac{1}{b} \end{aligned}$$

$$\dots \sum_{i=1}^{k-1} (u_i - u_{i+1}) \cdot \frac{1}{u_i}$$

$$\leq \sum_{i=1}^{k-1} H(u_i) - H(u_{i+1})$$

$$= H(u_1) - \cancel{H(u_2)} + \cancel{H(u_2)} - \cancel{H(u_3)} + \cancel{H(u_3)} - \cancel{H(u_4)} + \dots + \cancel{H(u_{k-1})} - H(u_k)$$

$$= H(u_1) - \underbrace{H(u_k)}_0 = H(u_1)$$

$$u_0 = \Delta(u) + 1 \quad ; \quad u_1 < u_0 \Rightarrow u_1 \leq \Delta(u)$$

done.