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double series

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Theorem. If the *double series*

$$\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} = \sum_{n=1}^{\infty} a_{1n} + \sum_{n=1}^{\infty} a_{2n} + \sum_{n=1}^{\infty} a_{3n} + \dots \quad (1)$$

converges and if it remains convergent when the of the partial series are replaced with their absolute values, i.e. if the series

$$\sum_{n=1}^{\infty} |a_{1n}| + \sum_{n=1}^{\infty} |a_{2n}| + \sum_{n=1}^{\infty} |a_{3n}| + \dots \quad (2)$$

has a finite sum M , then the addition in (1) can be performed in reverse , i.e.

$$\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} a_{mn} = \sum_{m=1}^{\infty} a_{m1} + \sum_{m=1}^{\infty} a_{m2} + \sum_{m=1}^{\infty} a_{m3} + \dots$$

Proof. The assumption on (2) implies that the sum of an arbitrary finite amount of the numbers $|a_{mn}|$ is always $\leq M$. This means that (1) is absolutely convergent, and thus the order of summing is insignificant.

Note. The series satisfying the assumptions of the theorem is often denoted by

$$\sum_{m,n=1}^{\infty} a_{mn}$$

and this may be interpreted to an arbitrary summing . One can use e.g. the *diagonal summing*:

$$a_{11} + a_{12} + a_{21} + a_{13} + a_{22} + a_{31} + \dots$$