

This refers to these two properties:

$$\sum_{n=0}^{\infty} (a_n + b_n) = \sum_{n=0}^{\infty} a_n + \sum_{n=0}^{\infty} b_n$$

$$\sum_{n=0}^{\infty} (ca_n) = c \sum_{n=0}^{\infty} a_n$$

Finite sums can be reordered at-will, but infinite sums cannot.

IF $\sum_{n=0}^{\infty} a_n$ and $\sum_{n=0}^{\infty} b_n$ are both convergent,
 THEN $\sum_{n=0}^{\infty} (a_n + b_n)$ is also convergent and

$$\sum_{n=0}^{\infty} (a_n + b_n) = \sum_{n=0}^{\infty} a_n + \sum_{n=0}^{\infty} b_n$$

Let $c \in \mathbb{R}$.

IF $\sum_{n=0}^{\infty} a_n$ is convergent,

THEN $\sum_{n=0}^{\infty} (ca_n)$ is also convergent, and

$$\sum_{n=0}^{\infty} (ca_n) = c \sum_{n=0}^{\infty} a_n$$

Proof. for Theorem 6.1

$$\begin{aligned} \sum_{n=0}^{\infty} a_n &= \lim_{k \rightarrow \infty} S_k, & \text{where } S_k &= \sum_{n=0}^k a_n \\ \sum_{n=0}^{\infty} b_n &= \lim_{k \rightarrow \infty} T_k, & \text{where } T_k &= \sum_{n=0}^k b_n \\ \sum_{n=0}^{\infty} (a_n + b_n) &= \lim_{k \rightarrow \infty} R_k, & \text{where } R_k &= \sum_{n=0}^k (a_n + b_n) \end{aligned}$$

By properties of finite sums, $R_k = S_k + T_k$

By hypothesis, *the first two limits exist*. Then, by the limit laws,

$$\lim_{k \rightarrow \infty} R_k = \lim_{k \rightarrow \infty} S_k + \lim_{k \rightarrow \infty} T_k$$

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This is a template for series—how they’re proven.

1. Write the infinite sum as a limit of partial sums—finite sums
2. Use the properties known to be true for finite sums
3. Pass to the limit