1 Proof : $E\left\{\sum_0^\infty X_i^+\right\} = \sum_0^\infty \left\{E(X_i^+)\right\}$

- 1. $\sum_1^N E(X_i) = E(\sum_1^N X_i)$ for all N

  2. $|\sum_1^N X_i| \to |\sum_1^\infty X_i|$

  3. Now abs conv. implies conv. so