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$$\sum_{n=0}^{\infty}\sum_{j=n+1}^{\infty} P(X=j) = \sum_{j=1}^{\infty}\sum_{n=0}^{j-1} P(X=j)$$
$$= \sum_{j=1}^{\infty} j P(X=j)$$
$$= \sum_{j=0}^{\infty} j P(X=j)$$
$$= E[X].$$

Description: -
-
Random variables.
Probabilities.Products of random variables - applications to problems of physics and to arithmetical functions
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Notes: Includes bibliographical references (p. 303-315) and indexes.
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