In these notes, we examine the question: When does the order of summation affect the convergence or divergence of a series? For convenience, we assume that (after renumbering) the domain of every sequence is $\mathbb{N}$.

**Definition 1.** A rearrangement of a sequence $(a_n)$ is a sequence $(b_n)$ such that

$$b_n = a_{\sigma(n)}$$

for some bijection $\sigma : \mathbb{N} \to \mathbb{N}$. Similarly, if $(b_n)$ is a rearrangement of $(a_n)$, we also say that $\sum b_n$ is a rearrangement of $\sum a_n$.

**Theorem 2.** Let $(a_n)$ be a sequence such that $a_n \geq 0$ for $n \in \mathbb{N}$, and let $(b_n)$ be a rearrangement of $(a_n)$. If $\sum a_n$ converges, then $\sum b_n$ converges.

**Proof.** Suppose $b_n = a_{\sigma(n)}$ for some bijection $\sigma : \mathbb{N} \to \mathbb{N}$. By the Cauchy Criterion, we know that for any $\epsilon > 0$, there exists some $N_a(\epsilon)$ such that if $m > k > N_a(\epsilon)$, then

$$\left| \sum_{n=k}^{m} a_n \right| < \epsilon.$$  \hfill (2)

So now, for $\epsilon > 0$, let

$$S(\epsilon) = \{ n \in \mathbb{N} \mid \sigma(n) \leq N_a(\epsilon) \}. \hfill (3)$$

Since $\sigma$ is a bijection, $S(\epsilon)$ is finite, so we may define $N(\epsilon) = \max S(\epsilon)$. Now suppose $m > k > N(\epsilon)$. Let

$$T = \{ \sigma(n) \mid k \leq n \leq m \}. \hfill (4)$$

Since $\sigma$ is a bijection, it maps the indices $k, k+1, \ldots, m$ injectively into $T$, which is contained (possibly properly) in the set $\{ n' \mid \min T \leq n' \leq \max T \}$. Therefore, since the $a_n$ are all nonnegative, we see that

$$\sum_{n=k}^{m} b_n = \sum_{n=k}^{m} a_{\sigma(n)} \leq \sum_{n'=\min T}^{\max T} a_{n'}. \hfill (5)$$

However, since $n > \max S(\epsilon)$ for $k \leq n \leq m$, by definition of $S(\epsilon)$, we see that

$$N_a(\epsilon) < \min T \leq \max T. \hfill (6)$$

Therefore, by (2),

$$\sum_{n=k}^{m} b_n \leq \sum_{n'=\min T}^{\max T} a_{n'} < \epsilon. \hfill (7)$$

The theorem follows by the Cauchy Criterion.

**Corollary 3.** Any rearrangement $\sum b_n$ of an absolutely convergent series $\sum a_n$ also converges absolutely.
Proof. If $\sum a_n$ converges absolutely, then $\sum |b_n|$ converges because it is a rearrangement of the convergent nonnegative series $\sum |a_n|$. Therefore, $\sum b_n$ converges absolutely. \qed

If $\sum a_n$ converges conditionally, then rearrangements are completely unpredictable. To be precise, we have the following remarkable result, due to Riemann.

**Theorem 4** (Riemann rearrangement theorem). *If $\sum a_n$ converges conditionally, then for any $L \in \mathbb{R} \cup \{+\infty, -\infty\}$, there is a rearrangement of $\sum a_n$ that converges to $L$."

**Sketch of proof.** For simplicity, assume $a_n$ is never 0. Let $\sum b_n$ contain the positive terms of $\sum a_n$, and let $\sum c_n$ contain the negative terms. If both $\sum b_n$ and $\sum c_n$ converge, we would have

$$\sum |a_n| = \sum b_n + \left| \sum c_n \right|,$$

and $\sum a_n$ would converge absolutely. Furthermore, if $\sum b_n = +\infty$ and $\sum c_n$ is finite, then $\sum a_n$ would diverge, and similarly for the case where $\sum b_n$ is finite and $\sum c_n = -\infty$.

Therefore, it must be that $\sum b_n = +\infty$ and $\sum c_n = -\infty$.

So now rearrange the $b_n$ and $c_n$ so they are both in decreasing order of size, and assume, by symmetry, that $L \geq 0$. If $L < +\infty$, we arrange $\sum a_n$ as follows:

1. Begin with the minimum number of positive terms $b_n$ required to achieve a sum greater than $L$.
2. Then add the minimum number of negative terms $c_n$ required to bring the partial sum back down less than $L$.
3. Keep alternating: Add positive terms until we “overshoot” $L$, add negative terms until we “undershoot” $L$, and so on.

It can then be shown that this arrangement has a sum that converges to $L$.

Similarly, if $L = +\infty$, we arrange $\sum a_n$ as follows:

1. Begin with the minimum number of positive terms $b_n$ required to achieve a sum greater than $|c_1| + 1$.
2. Then add the negative term $c_1$, giving a total greater than 1.
3. Keep alternating: Add new positive terms to achieve an additional sum greater than $|c_2| + 1$, then add $c_2$; add a sum greater than $|c_3| + 1$, then add $c_3$; and so on.

Again, it can then be shown that the sum of this arrangement approaches $+\infty$. \qed