A puzzle for scholars

Douglas Lackey has a query. In the little book $\mathit{What}\ \mathit{I}\ \mathit{Believe}$, Russell writes:

Metaphysicians have advanced innumerable arguments to prove that the soul must be immortal. There is one simple test by which all these arguments can be demolished. They all prove equally that the soul must pervade all space.

(The quotation is from p. 369 of *The Basic Writings of Bertrand Russell*.) Lackey's query is "Is there any place where Russell explains why immortal souls must pervade all space? I myself can't see the connection between immortality and space at all."