

# Table of Contents

<b>9</b>	<b>*Continuous Mappings (General Theory) . . . . .</b>	<b>1</b>
9.1	Metric Spaces . . . . .	1
9.1.1	Definition and Examples . . . . .	1
9.1.2	Open and Closed Subsets of a Metric Space . . . . .	5
9.1.3	Subspaces of a Metric space . . . . .	7
9.1.4	The Direct Product of Metric Spaces . . . . .	7
9.1.5	Problems and Exercises . . . . .	8
9.2	Topological Spaces . . . . .	9
9.2.1	Basic Definitions . . . . .	9
9.2.2	Subspaces of a Topological Space . . . . .	13
9.2.3	The Direct Product of Topological Spaces . . . . .	13
9.2.4	Problems and Exercises . . . . .	14
9.3	Compact Sets . . . . .	15
9.3.1	Definition and General Properties of Compact Sets . . . . .	15
9.3.2	Metric Compact Sets . . . . .	16
9.3.3	Problems and Exercises . . . . .	18
9.4	Connected Topological Spaces . . . . .	19
9.4.1	Problems and Exercises . . . . .	20
9.5	Complete Metric Spaces . . . . .	21
9.5.1	Basic Definitions and Examples . . . . .	21
9.5.2	The Completion of a Metric Space . . . . .	24
9.5.3	Problems and Exercises . . . . .	27
9.6	Continuous Mappings of Topological Spaces . . . . .	28
9.6.1	The Limit of a Mapping . . . . .	28
9.6.2	Continuous Mappings . . . . .	30
9.6.3	Problems and Exercises . . . . .	33
9.7	The Contraction Mapping Principle . . . . .	34
9.7.1	Problems and Exercises . . . . .	40
<b>10</b>	<b>*Differential Calculus from a General Viewpoint . . . . .</b>	<b>41</b>
10.1	Normed Vector Spaces . . . . .	41
10.1.1	Some Examples of Vector Spaces in Analysis . . . . .	41
10.1.2	Norms in Vector Spaces . . . . .	42
10.1.3	Inner Products in Vector Spaces . . . . .	45

10.1.4	Problems and Exercises .....	48
10.2	Linear and Multilinear Transformations .....	49
10.2.1	Definitions and Examples .....	49
10.2.2	The Norm of a Transformation .....	51
10.2.3	The Space of Continuous Transformations .....	56
10.2.4	Problems and Exercises .....	60
10.3	The Differential of a Mapping .....	61
10.3.1	Mappings Differentiable at a Point .....	61
10.3.2	The General Rules for Differentiation .....	62
10.3.3	Some Examples .....	63
10.3.4	The Partial Derivatives of a Mapping .....	70
10.3.5	Problems and Exercises .....	71
10.4	The Finite-increment (Mean-value) Theorem .....	73
10.4.1	The Finite-increment Theorem .....	73
10.4.2	Some Applications of the Finite-increment Theorem ..	75
10.4.3	Problems and Exercises .....	79
10.5	Higher-order Derivatives .....	80
10.5.1	Definition of the $n$ th Differential .....	80
10.5.2	Derivative with Respect to a Vector .....	81
10.5.3	Symmetry of the Higher-order Differentials .....	82
10.5.4	Some Remarks .....	84
10.5.5	Problems and Exercises .....	86
10.6	Taylor's Formula and the Study of Extrema .....	86
10.6.1	Taylor's Formula for Mappings .....	86
10.6.2	Methods of Studying Interior Extrema .....	87
10.6.3	Some Examples .....	89
10.6.4	Problems and Exercises .....	94
10.7	The General Implicit Function Theorem .....	96
10.7.1	Problems and Exercises .....	104
11	Multiple Integrals .....	107
11.1	The Riemann Integral over an $n$ -Dimensional Interval .....	107
11.1.1	Definition of the Integral .....	107
11.1.2	The Lebesgue Criterion for Riemann Integrability ..	109
11.1.3	The Darboux Criterion .....	114
11.1.4	Problems and Exercises .....	116
11.2	The Integral over a Set .....	117
11.2.1	Admissible Sets .....	117
11.2.2	The Integral over a Set .....	118
11.2.3	The Measure (Volume) of an Admissible Set .....	119
11.2.4	Problems and Exercises .....	121
11.3	General Properties of the Integral .....	122
11.3.1	The Integral as a Linear Functional .....	122
11.3.2	Additivity of the Integral .....	122
11.3.3	Estimates for the Integral .....	123

11.3.4	Problems and Exercises . . . . .	126
11.4	Reduction of a Multiple Integral to an Iterated Integral . . . . .	127
11.4.1	Fubini's Theorem . . . . .	127
11.4.2	Some Corollaries . . . . .	129
11.4.3	Problems and Exercises . . . . .	133
11.5	Change of Variable in a Multiple Integral . . . . .	135
11.5.1	Statement of the Problem. Heuristic Considerations . . . . .	135
11.5.2	Measurable Sets and Smooth Mappings . . . . .	136
11.5.3	The One-dimensional Case . . . . .	138
11.5.4	The Case of an Elementary Diffeomorphism in $\mathbb{R}^n$ . . . . .	140
11.5.5	Composite Mappings and Change of Variable . . . . .	142
11.5.6	Additivity of the Integral . . . . .	142
11.5.7	Generalizations of the Change of Variable Formula . . . . .	143
11.5.8	Problems and Exercises . . . . .	147
11.6	Improper Multiple Integrals . . . . .	150
11.6.1	Basic Definitions . . . . .	150
11.6.2	The Comparison Test . . . . .	153
11.6.3	Change of Variable in an Improper Integral . . . . .	156
11.6.4	Problems and Exercises . . . . .	158
<b>12</b>	<b>Surfaces and Differential Forms in <math>\mathbb{R}^n</math></b> . . . . .	161
12.1	Surfaces in $\mathbb{R}^n$ . . . . .	161
12.1.1	Problems and Exercises . . . . .	170
12.2	Orientation of a Surface . . . . .	170
12.2.1	Problems and Exercises . . . . .	177
12.3	The Boundary of a Surface and its Orientation . . . . .	178
12.3.1	Surfaces with Boundary . . . . .	178
12.3.2	The Induced Orientation on the Boundary . . . . .	181
12.3.3	Problems and Exercises . . . . .	184
12.4	The Area of a Surface in Euclidean Space . . . . .	185
12.4.1	Problems and Exercises . . . . .	191
12.5	Elementary Facts about Differential Forms . . . . .	195
12.5.1	Differential Forms: Definition and Examples . . . . .	195
12.5.2	Coordinate Expression of a Differential Form . . . . .	199
12.5.3	The Exterior Differential of a Form . . . . .	201
12.5.4	Transformation under Mappings . . . . .	204
12.5.5	Forms on Surfaces . . . . .	207
12.5.6	Problems and Exercises . . . . .	208
<b>13</b>	<b>Line and Surface Integrals</b> . . . . .	211
13.1	The Integral of a Differential Form . . . . .	211
13.1.1	The Original Problems. Examples . . . . .	211
13.1.2	Integral over an Oriented Surface . . . . .	218
13.1.3	Problems and Exercises . . . . .	221
13.2	The Volume Element. Integrals of First and Second Kind . . . . .	226

## XII Table of Contents

13.2.1	The Mass of a Lamina . . . . .	226
13.2.2	The Area of a Surface as the Integral of a Form . . . . .	227
13.2.3	The Volume Element . . . . .	228
13.2.4	Cartesian Expression of the Volume Element . . . . .	230
13.2.5	Integrals of First and Second Kind. . . . .	231
13.2.6	Problems and Exercises . . . . .	234
13.3	The Fundamental Integral Formulas of Analysis . . . . .	237
13.3.1	Green's Theorem . . . . .	237
13.3.2	The Gauss–Ostrogradskii Formula . . . . .	242
13.3.3	Stokes' Formula in $\mathbb{R}^3$ . . . . .	245
13.3.4	The General Stokes Formula . . . . .	248
13.3.5	Problems and Exercises . . . . .	251
14	<b>Elements of Vector Analysis and Field Theory</b> . . . . .	257
14.1	The Differential Operations of Vector Analysis . . . . .	257
14.1.1	Scalar and Vector Fields . . . . .	257
14.1.2	Vector Fields and Forms in $\mathbb{R}^3$ . . . . .	257
14.1.3	The Differential Operators grad, curl, div, and $\nabla$ . . . . .	260
14.1.4	Some Differential Formulas of Vector Analysis . . . . .	263
14.1.5	*Vector Operations in Curvilinear Coordinates . . . . .	265
14.1.6	Problems and Exercises . . . . .	274
14.2	The Integral Formulas of Field Theory . . . . .	276
14.2.1	The Classical Integral Formulas in Vector Notation . . . . .	276
14.2.2	The Physical Interpretation of div, curl, and grad . . . . .	278
14.2.3	Other Integral Formulas . . . . .	283
14.2.4	Problems and Exercises . . . . .	285
14.3	Potential Fields . . . . .	288
14.3.1	The Potential of a Vector Field . . . . .	288
14.3.2	Necessary Condition for Existence of a Potential . . . . .	289
14.3.3	Criterion for a Field to be Potential . . . . .	290
14.3.4	Topological Structure of a Domain and Potentials . . . . .	293
14.3.5	Vector Potential. Exact and Closed Forms . . . . .	295
14.3.6	Problems and Exercises . . . . .	298
14.4	Examples of Applications . . . . .	302
14.4.1	The Heat Equation . . . . .	302
14.4.2	The Equation of Continuity . . . . .	304
14.4.3	Equations of Dynamics of Continuous Media . . . . .	306
14.4.4	The Wave Equation . . . . .	307
14.4.5	Problems and Exercises . . . . .	309
15	<b>*Integration of Differential Forms on Manifolds</b> . . . . .	313
15.1	A Brief Review of Linear Algebra . . . . .	313
15.1.1	The Algebra of Forms . . . . .	313
15.1.2	The Algebra of Skew-symmetric Forms . . . . .	314
15.1.3	Linear Mappings and their Adjoints . . . . .	317

15.1.4	Problems and Exercises . . . . .	318
15.2	Manifolds . . . . .	320
15.2.1	Definition of a Manifold . . . . .	320
15.2.2	Smooth Manifolds and Smooth Mappings . . . . .	325
15.2.3	Orientation of a Manifold and its Boundary . . . . .	328
15.2.4	Partitions of Unity. Manifolds as Surfaces . . . . .	331
15.2.5	Problems and Exercises . . . . .	334
15.3	Differential Forms and Integration on Manifolds . . . . .	337
15.3.1	The Tangent Space to a Manifold at a Point . . . . .	337
15.3.2	Differential Forms on a Manifold . . . . .	340
15.3.3	The Exterior Derivative . . . . .	342
15.3.4	The Integral of a Form over a Manifold . . . . .	343
15.3.5	Stokes' Formula . . . . .	345
15.3.6	Problems and Exercises . . . . .	347
15.4	Closed and Exact Forms on Manifolds . . . . .	352
15.4.1	Poincaré's Theorem . . . . .	352
15.4.2	Homology and Cohomology . . . . .	356
15.4.3	Problems and Exercises . . . . .	360
<b>16</b>	<b>Uniform Convergence and Basic Operations of Analysis . . . . .</b>	<b>363</b>
16.1	Pointwise and Uniform Convergence . . . . .	363
16.1.1	Pointwise Convergence . . . . .	363
16.1.2	Statement of the Fundamental Problems . . . . .	364
16.1.3	Convergence of a Family Depending on a Parameter . . . . .	366
16.1.4	The Cauchy Criterion for Uniform Convergence . . . . .	369
16.1.5	Problems and Exercises . . . . .	371
16.2	Uniform Convergence of Series of Functions . . . . .	372
16.2.1	Basic Definitions. Uniform Convergence of a Series . . . . .	372
16.2.2	Weierstrass' <i>M</i> -test for Uniform Convergence . . . . .	374
16.2.3	The Abel–Dirichlet Test . . . . .	376
16.2.4	Problems and Exercises . . . . .	380
16.3	Functional Properties of a Limit Function . . . . .	381
16.3.1	Specifics of the Problem . . . . .	381
16.3.2	Conditions for Two Limiting Passages to Commute . . . . .	381
16.3.3	Continuity and Passage to the Limit . . . . .	383
16.3.4	Integration and Passage to the Limit . . . . .	386
16.3.5	Differentiation and Passage to the Limit . . . . .	388
16.3.6	Problems and Exercises . . . . .	393
16.4	*Subsets of the Space of Continuous Functions . . . . .	397
16.4.1	The Arzelà–Ascoli Theorem . . . . .	397
16.4.2	The Metric Space $C(K, Y)$ . . . . .	399
16.4.3	Stone's Theorem . . . . .	400
16.4.4	Problems and Exercises . . . . .	403

<b>17 Integrals Depending on a Parameter .....</b>	<b>407</b>
17.1 Proper Integrals Depending on a Parameter.....	407
17.1.1 The Basic Concept .....	407
17.1.2 Continuity of the Integral .....	408
17.1.3 Differentiation of the Integral .....	409
17.1.4 Integration of the Integral .....	413
17.1.5 Problems and Exercises .....	413
17.2 Improper Integrals Depending on a Parameter .....	415
17.2.1 Uniform Convergence with Respect to a Parameter ..	415
17.2.2 Continuity of an Integral Depending on a Parameter ..	423
17.2.3 Differentiation with Respect to a Parameter .....	426
17.2.4 Integration of an Improper Integral .....	429
17.2.5 Problems and Exercises .....	434
17.3 The Eulerian Integrals .....	437
17.3.1 The Beta Function .....	437
17.3.2 The Gamma Function .....	439
17.3.3 Connection Between the Beta and Gamma Functions ..	442
17.3.4 Examples .....	443
17.3.5 Problems and Exercises .....	445
17.4 Convolution and Generalized Functions .....	449
17.4.1 Convolution in Physical Problems .....	449
17.4.2 General Properties of Convolution .....	451
17.4.3 Approximate Identities and Weierstrass' Theorem ..	454
17.4.4 *Elementary Concepts Involving Distributions ..	460
17.4.5 Problems and Exercises .....	471
17.5 Multiple Integrals Depending on a Parameter .....	476
17.5.1 Proper Multiple Integrals Depending on a Parameter ..	476
17.5.2 Improper Multiple Integrals .....	477
17.5.3 Improper Integrals with a Variable Singularity .....	478
17.5.4 *Convolution in the Multidimensional Case .....	483
17.5.5 Problems and Exercises .....	493
<b>18 Fourier Series and the Fourier Transform .....</b>	<b>499</b>
18.1 Basic General Concepts Connected with Fourier Series .....	499
18.1.1 Orthogonal Systems of Functions .....	499
18.1.2 Fourier Coefficients and Fourier Series .....	506
18.1.3 *A Source of Orthogonal Systems .....	516
18.1.4 Problems and Exercises .....	520
18.2 Trigonometric Fourier Series .....	526
18.2.1 Basic Types of Convergence of Fourier Series.....	526
18.2.2 Pointwise Convergence of a Fourier Series .....	531
18.2.3 Smoothness and Decrease of Fourier Coefficients.....	540
18.2.4 Completeness of the Trigonometric System .....	545
18.2.5 Problems and Exercises .....	552
18.3 The Fourier Transform .....	560

18.3.1 Fourier Integral Representation .....	560
18.3.2 Differential Properties and the Fourier Transform.....	573
18.3.3 Main Structural Properties .....	576
18.3.4 Examples of Applications.....	581
18.3.5 Problems and Exercises .....	587
<b>19 Asymptotic Expansions .....</b>	<b>595</b>
19.1 Asymptotic Formulas and Asymptotic Series .....	597
19.1.1 Basic Definitions .....	597
19.1.2 General Facts about Asymptotic Series .....	602
19.1.3 Asymptotic Power Series .....	606
19.1.4 Problems and Exercises .....	609
19.2 The Asymptotics of Integrals (Laplace's Method) .....	612
19.2.1 The Idea of Laplace's Method .....	612
19.2.2 The Localization Principle for a Laplace Integral .....	615
19.2.3 Canonical Integrals and their Asymptotics .....	617
19.2.4 Asymptotics of a Laplace Integral .....	621
19.2.5 *Asymptotic Expansions of Laplace Integrals .....	624
19.2.6 Problems and Exercises .....	635
<b>Topics and Questions for Midterm Examinations .....</b>	<b>643</b>
1. Series and Integrals Depending on a Parameter .....	643
2. Problems Recommended as Midterm Questions .....	644
3. Integral Calculus (Several Variables) .....	646
4. Problems Recommended for Studying the Midterm Topics .....	647
<b>Examination Topics .....</b>	<b>649</b>
1. Series and Integrals Depending on a Parameter .....	649
2. Integral Calculus (Several Variables) .....	651
<b>References .....</b>	<b>653</b>
1. Classic Works .....	653
1.1 Primary Sources .....	653
1.2. Major Comprehensive Expository Works.....	653
1.3. Classical courses of analysis from the first half of the twentieth century.....	653
2. Textbooks .....	654
3. Classroom Materials .....	654
4. Further Reading .....	655
<b>Index of Basic Notation .....</b>	<b>657</b>
<b>Subject Index .....</b>	<b>661</b>
<b>Name Index .....</b>	<b>679</b>