

CONTENTS

Chapter 1 The Real and Complex Number Systems

1.1	Introduction	1
1.2	The field axioms	1
1.3	The order axioms	2
1.4	Geometric representation of real numbers	3
1.5	Intervals	3
1.6	Integers	4
1.7	The unique factorization theorem for integers	4
1.8	Rational numbers	6
1.9	Irrational numbers	7
1.10	Upper bounds, maximum element, least upper bound (supremum)	8
1.11	The completeness axiom	9
1.12	Some properties of the supremum	9
1.13	Properties of the integers deduced from the completeness axiom	10
1.14	The Archimedean property of the real-number system	10
1.15	Rational numbers with finite decimal representation	11
1.16	Finite decimal approximations to real numbers	11
1.17	Infinite decimal representation of real numbers	12
1.18	Absolute values and the triangle inequality	12
1.19	The Cauchy-Schwarz inequality	13
1.20	Plus and minus infinity and the extended real number system \mathbf{R}^*	14
1.21	Complex numbers	15
1.22	Geometric representation of complex numbers	17
1.23	The imaginary unit	18
1.24	Absolute value of a complex number	18
1.25	Impossibility of ordering the complex numbers	19
1.26	Complex exponentials	19
1.27	Further properties of complex exponentials	20
1.28	The argument of a complex number	20
1.29	Integral powers and roots of complex numbers	21
1.30	Complex logarithms	22
1.31	Complex powers	23
1.32	Complex sines and cosines	24
1.33	Infinity and the extended complex plane \mathbf{C}^*	24
	Exercises	25

Chapter 2 Some Basic Notions of Set Theory

2.1	Introduction	32
2.2	Notations	32
2.3	Ordered pairs	33
2.4	Cartesian product of two sets	33
2.5	Relations and functions	34
2.6	Further terminology concerning functions	35
2.7	One-to-one functions and inverses	36
2.8	Composite functions	37
2.9	Sequences	37
2.10	Similar (equinumerous) sets	38
2.11	Finite and infinite sets	38
2.12	Countable and uncountable sets	39
2.13	Uncountability of the real-number system	39
2.14	Set algebra	40
2.15	Countable collections of countable sets	42
	Exercises	43

Chapter 3 Elements of Point Set Topology

3.1	Introduction	47
3.2	Euclidean space \mathbf{R}^n	47
3.3	Open balls and open sets in \mathbf{R}^n	49
3.4	The structure of open sets in \mathbf{R}^1	50
3.5	Closed sets	52
3.6	Adherent points. Accumulation points	52
3.7	Closed sets and adherent points	53
3.8	The Bolzano–Weierstrass theorem	54
3.9	The Cantor intersection theorem	56
3.10	The Lindelöf covering theorem	56
3.11	The Heine–Borel covering theorem	58
3.12	Compactness in \mathbf{R}^n	59
3.13	Metric spaces	60
3.14	Point set topology in metric spaces	61
3.15	Compact subsets of a metric space	63
3.16	Boundary of a set	64
	Exercises	65

Chapter 4 Limits and Continuity

4.1	Introduction	70
4.2	Convergent sequences in a metric space	70
4.3	Cauchy sequences	72
4.4	Complete metric spaces	74
4.5	Limit of a function	74
4.6	Limits of complex-valued functions	76

4.7	Limits of vector-valued functions	77
4.8	Continuous functions	78
4.9	Continuity of composite functions	79
4.10	Continuous complex-valued and vector-valued functions	80
4.11	Examples of continuous functions	80
4.12	Continuity and inverse images of open or closed sets	81
4.13	Functions continuous on compact sets	82
4.14	Topological mappings (homeomorphisms)	84
4.15	Bolzano's theorem	84
4.16	Connectedness	86
4.17	Components of a metric space	87
4.18	Arcwise connectedness	88
4.19	Uniform continuity	90
4.20	Uniform continuity and compact sets	91
4.21	Fixed-point theorem for contractions	92
4.22	Discontinuities of real-valued functions	92
4.23	Monotonic functions	94
	Exercises	95

Chapter 5 Derivatives

5.1	Introduction	104
5.2	Definition of derivative	104
5.3	Derivatives and continuity	105
5.4	Algebra of derivatives	106
5.5	The chain rule	106
5.6	One-sided derivatives and infinite derivatives	107
5.7	Functions with nonzero derivative	108
5.8	Zero derivatives and local extrema	109
5.9	Rolle's theorem	110
5.10	The Mean-Value Theorem for derivatives	110
5.11	Intermediate-value theorem for derivatives	111
5.12	Taylor's formula with remainder	113
5.13	Derivatives of vector-valued functions	114
5.14	Partial derivatives	115
5.15	Differentiation of functions of a complex variable	116
5.16	The Cauchy-Riemann equations	118
	Exercises	121

Chapter 6 Functions of Bounded Variation and Rectifiable Curves

6.1	Introduction	127
6.2	Properties of monotonic functions	127
6.3	Functions of bounded variation	128
6.4	Total variation	129
6.5	Additive property of total variation	130

6.6	Total variation on $[a, x]$ as a function of x	131
6.7	Functions of bounded variation expressed as the difference of increasing functions	132
6.8	Continuous functions of bounded variation	132
6.9	Curves and paths	133
6.10	Rectifiable paths and arc length	134
6.11	Additive and continuity properties of arc length	135
6.12	Equivalence of paths. Change of parameter	136
	Exercises	137

Chapter 7 The Riemann–Stieltjes Integral

7.1	Introduction	140
7.2	Notation	141
7.3	The definition of the Riemann–Stieltjes integral	141
7.4	Linear properties	142
7.5	Integration by parts	144
7.6	Change of variable in a Riemann–Stieltjes integral	144
7.7	Reduction to a Riemann integral	145
7.8	Step functions as integrators	147
7.9	Reduction of a Riemann–Stieltjes integral to a finite sum	148
7.10	Euler's summation formula	149
7.11	Monotonically increasing integrators. Upper and lower integrals	150
7.12	Additive and linearity properties of upper and lower integrals	153
7.13	Riemann's condition	153
7.14	Comparison theorems	155
7.15	Integrators of bounded variation	156
7.16	Sufficient conditions for existence of Riemann–Stieltjes integrals	159
7.17	Necessary conditions for existence of Riemann–Stieltjes integrals	160
7.18	Mean Value Theorems for Riemann–Stieltjes integrals	160
7.19	The integral as a function of the interval	161
7.20	Second fundamental theorem of integral calculus	162
7.21	Change of variable in a Riemann integral	163
7.22	Second Mean-Value Theorem for Riemann integrals	165
7.23	Riemann–Stieltjes integrals depending on a parameter	166
7.24	Differentiation under the integral sign	167
7.25	Interchanging the order of integration	167
7.26	Lebesgue's criterion for existence of Riemann integrals	169
7.27	Complex-valued Riemann–Stieltjes integrals	173
	Exercises	174

Chapter 8 Infinite Series and Infinite Products

8.1	Introduction	183
8.2	Convergent and divergent sequences of complex numbers	183
8.3	Limit superior and limit inferior of a real-valued sequence	184
8.4	Monotonic sequences of real numbers	185
8.5	Infinite series	185

8.6	Inserting and removing parentheses	187
8.7	Alternating series	188
8.8	Absolute and conditional convergence	189
8.9	Real and imaginary parts of a complex series	189
8.10	Tests for convergence of series with positive terms	190
8.11	The geometric series	190
8.12	The integral test	191
8.13	The big oh and little oh notation	192
8.14	The ratio test and the root test	193
8.15	Dirichlet's test and Abel's test	193
8.16	Partial sums of the geometric series $\sum z^n$ on the unit circle $ z = 1$	195
8.17	Rearrangements of series	196
8.18	Riemann's theorem on conditionally convergent series	197
8.19	Subseries	197
8.20	Double sequences	199
8.21	Double series	200
8.22	Rearrangement theorem for double series	201
8.23	A sufficient condition for equality of iterated series	202
8.24	Multiplication of series	203
8.25	Cesàro summability	205
8.26	Infinite products	206
8.27	Euler's product for the Riemann zeta function	209
	Exercises	210

Chapter 9 Sequences of Functions

9.1	Pointwise convergence of sequences of functions	218
9.2	Examples of sequences of real-valued functions	219
9.3	Definition of uniform convergence	220
9.4	Uniform convergence and continuity	221
9.5	The Cauchy condition for uniform convergence	222
9.6	Uniform convergence of infinite series of functions	223
9.7	A space-filling curve	224
9.8	Uniform convergence and Riemann–Stieltjes integration	225
9.9	Nonuniformly convergent sequences that can be integrated term by term	226
9.10	Uniform convergence and differentiation	228
9.11	Sufficient conditions for uniform convergence of a series	230
9.12	Uniform convergence and double sequences	231
9.13	Mean convergence	232
9.14	Power series	234
9.15	Multiplication of power series	237
9.16	The substitution theorem	238
9.17	Reciprocal of a power series	239
9.18	Real power series	240
9.19	The Taylor's series generated by a function	241
9.20	Bernstein's theorem	242
9.21	The binomial series	244

9.22	Abel's limit theorem	244
9.23	Tauber's theorem	246
	Exercises	247

Chapter 10 The Lebesgue Integral

10.1	Introduction	252
10.2	The integral of a step function	253
10.3	Monotonic sequences of step functions	254
10.4	Upper functions and their integrals	256
10.5	Riemann-integrable functions as examples of upper functions	259
10.6	The class of Lebesgue-integrable functions on a general interval	260
10.7	Basic properties of the Lebesgue integral	261
10.8	Lebesgue integration and sets of measure zero	264
10.9	The Levi monotone convergence theorems	265
10.10	The Lebesgue dominated convergence theorem	270
10.11	Applications of Lebesgue's dominated convergence theorem	272
10.12	Lebesgue integrals on unbounded intervals as limits of integrals on bounded intervals	274
10.13	Improper Riemann integrals	276
10.14	Measurable functions	279
10.15	Continuity of functions defined by Lebesgue integrals	281
10.16	Differentiation under the integral sign	283
10.17	Interchanging the order of integration	287
10.18	Measurable sets on the real line	289
10.19	The Lebesgue integral over arbitrary subsets of \mathbf{R}	291
10.20	Lebesgue integrals of complex-valued functions	292
10.21	Inner products and norms	293
10.22	The set $L^2(I)$ of square-integrable functions	294
10.23	The set $L^2(I)$ as a semimetric space	295
10.24	A convergence theorem for series of functions in $L^2(I)$	295
10.25	The Riesz–Fischer theorem	297
	Exercises	298

Chapter 11 Fourier Series and Fourier Integrals

11.1	Introduction	306
11.2	Orthogonal systems of functions	306
11.3	The theorem on best approximation	307
11.4	The Fourier series of a function relative to an orthonormal system	309
11.5	Properties of the Fourier coefficients	309
11.6	The Riesz–Fischer theorem	311
11.7	The convergence and representation problems for trigonometric series	312
11.8	The Riemann–Lebesgue lemma	313
11.9	The Dirichlet integrals	314
11.10	An integral representation for the partial sums of a Fourier series	317
11.11	Riemann's localization theorem	318

11.12	Sufficient conditions for convergence of a Fourier series at a particular point	319
11.13	Cesàro summability of Fourier series	319
11.14	Consequences of Fejér's theorem	321
11.15	The Weierstrass approximation theorem	322
11.16	Other forms of Fourier series	322
11.17	The Fourier integral theorem	323
11.18	The exponential form of the Fourier integral theorem	325
11.19	Integral transforms	326
11.20	Convolutions	327
11.21	The convolution theorem for Fourier transforms	329
11.22	The Poisson summation formula	332
	Exercises	335

Chapter 12 Multivariable Differential Calculus

12.1	Introduction	344
12.2	The directional derivative	344
12.3	Directional derivatives and continuity	345
12.4	The total derivative	346
12.5	The total derivative expressed in terms of partial derivatives	347
12.6	An application to complex-valued functions	348
12.7	The matrix of a linear function	349
12.8	The Jacobian matrix	351
12.9	The chain rule	352
12.10	Matrix form of the chain rule	353
12.11	The Mean-Value Theorem for differentiable functions	355
12.12	A sufficient condition for differentiability	357
12.13	A sufficient condition for equality of mixed partial derivatives	358
12.14	Taylor's formula for functions from \mathbf{R}^n to \mathbf{R}^1	361
	Exercises	362

Chapter 13 Implicit Functions and Extremum Problems

13.1	Introduction	367
13.2	Functions with nonzero Jacobian determinant	368
13.3	The inverse function theorem	372
13.4	The implicit function theorem	373
13.5	Extrema of real-valued functions of one variable	375
13.6	Extrema of real-valued functions of several variables	376
13.7	Extremum problems with side conditions	380
	Exercises	384

Chapter 14 Multiple Riemann Integrals

14.1	Introduction	388
14.2	The measure of a bounded interval in \mathbf{R}^n	388

14.3	The Riemann integral of a bounded function defined on a compact interval in \mathbb{R}^n	389
14.4	Sets of measure zero and Lebesgue's criterion for existence of a multiple Riemann integral	391
14.5	Evaluation of a multiple integral by iterated integration	391
14.6	Jordan-measurable sets in \mathbb{R}^n	396
14.7	Multiple integration over Jordan-measurable sets	397
14.8	Jordan content expressed as a Riemann integral	398
14.9	Additive property of the Riemann integral	399
14.10	Mean-Value Theorem for multiple integrals	400
	Exercises	402

Chapter 15 Multiple Lebesgue Integrals

15.1	Introduction	405
15.2	Step functions and their integrals	406
15.3	Upper functions and Lebesgue-integrable functions	406
15.4	Measurable functions and measurable sets in \mathbb{R}^n	407
15.5	Fubini's reduction theorem for the double integral of a step function	409
15.6	Some properties of sets of measure zero	411
15.7	Fubini's reduction theorem for double integrals	413
15.8	The Tonelli–Hobson test for integrability	415
15.9	Coordinate transformations	416
15.10	The transformation formula for multiple integrals	421
15.11	Proof of the transformation formula for linear coordinate transformations	421
15.12	Proof of the transformation formula for the characteristic function of a compact cube	423
15.13	Completion of the proof of the transformation formula	429
	Exercises	430

Chapter 16 Cauchy's Theorem and the Residue Calculus

16.1	Analytic functions	434
16.2	Paths and curves in the complex plane	435
16.3	Contour integrals	436
16.4	The integral along a circular path as a function of the radius	438
16.5	Cauchy's integral theorem for a circle	439
16.6	Homotopic curves	439
16.7	Invariance of contour integrals under homotopy	442
16.8	General form of Cauchy's integral theorem	443
16.9	Cauchy's integral formula	443
16.10	The winding number of a circuit with respect to a point	444
16.11	The unboundedness of the set of points with winding number zero	446
16.12	Analytic functions defined by contour integrals	447
16.13	Power-series expansions for analytic functions	449
16.14	Cauchy's inequalities. Liouville's theorem	450
16.15	Isolation of the zeros of an analytic function	451

16.16	The identity theorem for analytic functions	452
16.17	The maximum and minimum modulus of an analytic function	453
16.18	The open mapping theorem	454
16.19	Laurent expansions for functions analytic in an annulus	455
16.20	Isolated singularities	457
16.21	The residue of a function at an isolated singular point	459
16.22	The Cauchy residue theorem	460
16.23	Counting zeros and poles in a region	461
16.24	Evaluation of real-valued integrals by means of residues	462
16.25	Evaluation of Gauss's sum by residue calculus	464
16.26	Application of the residue theorem to the inversion formula for Laplace transforms	468
16.27	Conformal mappings	470
	Exercises	472
	Index of Special Symbols	481
	Index	485