

Contents

<i>Chapter 1</i>	<i>Introduction</i>	1
1.1	The Continuum of Numbers	1
	a. The System of Natural Numbers and Its Extension. Counting and Measuring, 1	
	b. Real Numbers and Nested Intervals, 7	
	c. Decimal Fractions. Bases Other Than Ten, 9	
	d. Definition of Neighborhood, 12	
	e. Inequalities, 12	
1.2	The Concept of Function	17
	a. Mapping-Graph, 18	
	b. Definition of the Concept of Functions of a Continuous Variable. Domain and Range of a Function, 21	
	c. Graphical Representation. Monotonic Functions, 24	
	d. Continuity, 31	
	e. The Intermediate Value Theorem. Inverse Functions, 44	
1.3	The Elementary Functions	47
	a. Rational Functions, 47	
	b. Algebraic Functions, 49	
	c. Trigonometric Functions, 49	
	d. The Exponential Function and the Logarithm, 51	
	e. Compound Functions, Symbolic Products, Inverse Functions, 52	
1.4	Sequences	55
1.5	Mathematical Induction	57

1.6 The Limit of a Sequence	60
a. $a_n = \frac{1}{n}$, 61	b. $a_{2m} = \frac{1}{m}$; $a_{2m-1} = \frac{1}{2m}$, 62
c. $a_n = \frac{n}{n+1}$, 63	d. $a_n = \sqrt[n]{p}$, 64
e. $a_n = \alpha^n$, 65	
f. Geometrical Illustration of the Limits of α^n and $\sqrt[n]{p}$, 65	g. The Geometric Series, 67
h. $a_n = \sqrt[n]{n}$, 69	i. $a_n = \sqrt{n+1} - \sqrt{n}$, 69
1.7 Further Discussion of the Concept of Limit	70
a. Definition of Convergence and Divergence, 70	
b. Rational Operations with Limits, 71	
c. Intrinsic Convergence Tests. Monotone Sequences, 73	d. Infinite Series and the Summation Symbol, 75
e. The Number e , 77	
f. The Number π as a Limit, 80	
1.8 The Concept of Limit for Functions of a Continuous Variable	82
a. Some Remarks about the Elementary Functions, 86	
<i>Supplements</i>	87
S.1 Limits and the Number Concept	89
a. The Rational Numbers, 89	b. Real Numbers Determined by Nested Sequences of Rational Intervals, 90
c. Order, Limits, and Arithmetic Operations for Real Numbers, 92	d. Completeness of the Number Continuum. Compactness of Closed Intervals. Convergence Criteria, 94
e. Least Upper Bound and Greatest Lower Bound, 97	f. Denumerability of the Rational Numbers, 98
S.2 Theorems on Continuous Functions	99
S.3 Polar Coordinates	101
S.4 Remarks on Complex Numbers	103
PROBLEMS	106

Chapter 2	<i>The Fundamental Ideas of the Integral and Differential Calculus</i>	119
2.1	The Integral	120
	a. Introduction, 120 b. The Integral as an Area, 121 c. Analytic Definition of the Integral. Notations, 122	
2.2	Elementary Examples of Integration	128
	a. Integration of Linear Function, 128	
	b. Integration of x^2 , 130 c. Integration of x^α for Integers $\alpha \neq -1$, 131 d. Integration of x^α for Rational α Other Than -1 , 134	
	e. Integration of $\sin x$ and $\cos x$, 135	
2.3	Fundamental Rules of Integration	136
	a. Additivity, 136 b. Integral of a Sum of a Product with a Constant, 137 c. Estimating Integrals, 138, d. The Mean Value Theorem for Integrals, 139	
2.4	The Integral as a Function of the Upper Limit (Indefinite Integral)	143
2.5	Logarithm Defined by an Integral	145
	a. Definition of the Logarithm Function, 145	
	b. The Addition Theorem for Logarithms, 147	
2.6	Exponential Function and Powers	149
	a. The Logarithm of the Number e , 149	
	b. The Inverse Function of the Logarithm. The Exponential Function, 150	
	c. The Exponential Function as Limit of Powers, 152 d. Definition of Arbitrary Powers of Positive Numbers, 152	
	e. Logarithms to Any Base, 153	
2.7	The Integral of an Arbitrary Power of x	154
2.8	The Derivative	155
	a. The Derivative and the Tangent, 156	
	b. The Derivative as a Velocity, 162	

c. Examples of Differentiation, **163** d. Some Fundamental Rules for Differentiation, **165**
 e. Differentiability and Continuity of Functions, **166** f. Higher Derivatives and Their Significance, **169** g. Derivative and Difference Quotient. Leibnitz's Notation, **171** h. The Mean Value Theorem of Differential Calculus, **173**
 i. Proof of the Theorem, **175** j. The Approximation of Functions by Linear Functions. Definition of Differentials, **179**
 k. Remarks on Applications to the Natural Sciences, **183**

2.9 The Integral, the Primitive Function, and the Fundamental Theorems of the Calculus 184
 a. The Derivative of the Integral, **184** b. The Primitive Function and Its Relation to the Integral, **186** c. The Use of the Primitive Function for Evaluation of Definite Integrals, **189**
 d. Examples, **191**

Supplement **The Existence of the Definite Integral of a Continuous Function 192**

PROBLEMS 196

Chapter 3 The Techniques of Calculus 201

Part A Differentiation and Integration of the Elementary Functions 201

3.1 The Simplest Rules for Differentiation and Their Applications 201

a. Rules for Differentiation, **201**
 b. Differentiation of the Rational Functions, **204**
 c. Differentiation of the Trigonometric Functions, **205**

3.2 The Derivative of the Inverse Function 206

a. General Formula, **206** b. The Inverse of the n th Power; the n th Root, **210** c. The Inverse Trigonometric Functions—

	Multivaluedness, 210	d. The Corresponding Integral Formulas, 215	e. Derivative and Integral of the Exponential Function, 216
3.3	Differentiation of Composite Functions	217	
	a. Definitions, 217	b. The Chain Rule, 218	
	c. The Generalized Mean Value Theorem of the Differential Calculus, 222		
3.4	Some Applications of the Exponential Function	223	
	a. Definition of the Exponential Function by Means of a Differential Equation, 223		
	b. Interest Compounded Continuously. Radioactive Disintegration, 224	c. Cooling or Heating of a Body by a Surrounding Medium, 225	d. Variation of the Atmospheric Pressure with the Height above the Surface of the Earth, 226
	e. Progress of a Chemical Reaction, 227	f. Switching an Electric Circuit on or off, 228	
3.5	The Hyperbolic Functions	228	
	a. Analytical Definition, 228	b. Addition Theorems and Formulas for Differentiation 231	
	c. The Inverse Hyperbolic Functions, 232		
	d. Further Analogies, 234		
3.6	Maxima and Minima	236	
	a. Convexity and Concavity of Curves, 236		
	b. Maxima and Minima—Relative Extrema. Stationary Points, 238		
3.7	The Order of Magnitude of Functions	248	
	a. The Concept of Order of Magnitude. The Simplest Cases, 248	b. The Order of Magnitude of the Exponential Function and of the Logarithm, 249	c. General Remarks, 251
	d. The Order of Magnitude of a Function in the Neighborhood of an Arbitrary Point, 252		
	e. The Order of Magnitude (or Smallness) of a Function Tending to Zero, 252	f. The “ <i>O</i> ” and “ <i>o</i> ” Notation for Orders of Magnitude, 253	

APPENDIX	255
A.1 Some Special Functions	255
a. The Function $y = e^{1/x^2}$, 255	
b. The Function $y = e^{1/x}$, 256	
c. The Function $y = \tanh 1/x$, 257	
d. The Function $y = x \tanh 1/x$, 258	
e. The Function $y = x \sin 1/x, y(0) = 0$, 259	
A.2 Remarks on the Differentiability of Functions	259
<i>Part B Techniques of Integration</i>	261
3.8 Table of Elementary Integrals	263
3.9 The Method of Substitution	263
a. The Substitution Formula. Integral of a Composite Function, 263	
b. A Second Derivation of the Substitution Formula, 268	
c. Examples. Integration Formulas, 270	
3.10 Further Examples of the Substitution Method	271
3.11 Integration by Parts	274
a. General Formula, 274	
b. Further Examples of Integration by Parts, 276	
c. Integral Formula for $(b) + f(a)$, 278	
d. Recursive Formulas, 278	
*e. Wallis's Infinite Product for π , 280	
3.12 Integration of Rational Functions	282
a. The Fundamental Types, 283	
b. Integration of the Fundamental Types, 284	
c. Partial Fractions, 286	
d. Examples of Resolution into Partial Fractions. Method of Undetermined Coefficients, 288	
3.13 Integration of Some Other Classes of Functions	290
a. Preliminary Remarks on the Rational Representation of the Circle and the Hyperbola, 290	
b. Integration of $R(\cos x, \sin x)$, 293	
c. Integration of	

$R(\cosh x, \sinh x)$, 294 d. Integration of
 $R(x, \sqrt{1-x^2})$, 294 e. Integration of
 $R(x, \sqrt{x^2-1})$, 295 f. Integration of
 $R(x, \sqrt{x^2+1})$, 295 g. Integration of
 $R(x, \sqrt{ax^2+2bx+c})$, 295 h. Further
 Examples of Reduction to Integrals of Rational
 Functions, 296 i. Remarks on the Examples,
 297

*Part C Further Steps in the Theory of Integral
 Calculus* 298

3.14 Integrals of Elementary Functions 298
 a. Definition of Functions by Integrals. Elliptic
 Integrals and Functions, 298 b. On
 Differentiation and Integration, 300

3.15 Extension of the Concept of Integral 301
 a. Introduction. Definition of "Improper"
 Integrals, 301 b. Functions with Infinite
 Discontinuities, 303 c. Interpretation as
 Areas, 304 d. Tests for Convergence, 305
 e. Infinite Interval of Integration, 306 f. The
 Gamma Function, 308 g. The Dirichlet
 Integral, 309 h. Substitution. Fresnel
 Integrals, 310

**3.16 The Differential Equations of the
 Trigonometric Functions** 312
 a. Introductory Remarks on Differential
 Equations, 312 b. $\sin x$ and $\cos x$ defined by
 a Differential Equation and Initial Conditions,
 312

PROBLEMS 314

Chapter 4 Applications in Physics and Geometry 324

4.1 Theory of Plane Curves 324
 a. Parametric Representation, 324 b. Change
 of Parameters, 326 c. Motion along a Curve.
 Time as the Parameter. Example of the

	Cycloid, 328	d. Classifications of Curves. Orientation, 333	
		e. Derivatives. Tangent and Normal, in Parametric Representation, 343	
		f. The Length of a Curve, 348	
		g. The Arc Length as a Parameter, 352	
		h. Curvature, 354	
		i. Change of Coordinate Axes. Invariance, 360	
		j. Uniform Motion in the Special Theory of Relativity, 363	
		k. Integrals Expressing Area within Closed Curves, 365	
		l. Center of Mass and Moment of a Curve, 373	
		m. Area and Volume of a Surface of Revolution, 374	
		n. Moment of Inertia, 375	
4.2	Examples		376
	a. The Common Cycloid, 376	b. The Catenary, 378	
	c. The Ellipse and the Lemniscate, 378		
4.3	Vectors in Two Dimensions		379
	a. Definition of Vectors by Translation. Notations, 380	b. Addition and Multiplication of Vectors, 384	
	c. Variable Vectors, Their Derivatives, and Integrals, 392	d. Application to Plane Curves. Direction, Speed, and Acceleration, 394	
4.4	Motion of a Particle under Given Forces		397
	a. Newton's Law of Motion, 397	b. Motion of Falling Bodies, 398	
	c. Motion of a Particle Constrained to a Given Curve, 400		
4.5	Free Fall of a Body Resisted by Air		402
4.6	The Simplest Type of Elastic Vibration		404
4.7	Motion on a Given Curve		405
	a. The Differential Equation and Its Solution, 405	b. Particle Sliding down a Curve, 407	
	c. Discussion of the Motion, 409	d. The Ordinary Pendulum, 410	
	e. The Cycloidal Pendulum, 411		

4.8 Motion in a Gravitational Field	413
a. Newton's Universal Law of Gravitation,	413
b. Circular Motion about the Center of Attraction, 415	
c. Radial Motion—Escape Velocity, 416	
4.9 Work and Energy	418
a. Work Done by Forces during a Motion,	418
b. Work and Kinetic Energy. Conservation of Energy, 420	
c. The Mutual Attraction of Two Masses, 421	
d. The Stretching of a Spring, 423	
e. The Charging of a Condenser, 423	
APPENDIX	424
A.1 Properties of the Evolute	424
A.2 Areas Bounded by Closed Curves. Indices	430
PROBLEMS	435
<i>Chapter 5 Taylor's Expansion</i>	440
5.1 Introduction: Power Series	440
5.2 Expansion of the Logarithm and the Inverse Tangent	442
a. The Logarithm, 442	
b. The Inverse Tangent, 444	
5.3 Taylor's Theorem	445
a. Taylor's Representation of Polynomials,	445
b. Taylor's Formula for Nonpolynomial Functions, 446	
5.4 Expression and Estimates for the Remainder	447
a. Cauchy's and Lagrange's Expressions,	447
b. An Alternative Derivation of Taylor's Formula, 450	
5.5 Expansions of the Elementary Functions	453
a. The Exponential Function, 453	

b. Expansion of $\sin x$, $\cos x$, $\sinh x$, $\cosh x$,	454
c. The Binomial Series,	456
5.6 Geometrical Applications	457
a. Contact of Curves, 458	
b. On the Theory of Relative Maxima and Minima,	461
APPENDIX I	462
A.I.1 Example of a Function Which Cannot Be Expanded in a Taylor Series	462
A.I.2 Zeros and Infinities of Functions	463
a. Zeros of Order n ,	463
b. Infinity of Order ν ,	463
A.I.3 Indeterminate Expressions	464
A.I.4 The Convergence of the Taylor Series of a Function with Nonnegative Derivatives of all Orders	467
APPENDIX II INTERPOLATION	470
A.II.1 The Problem of Interpolation. Uniqueness	470
A.II.2 Construction of the Solution. Newton's Interpolation Formula	471
A.II.3 The Estimate of the Remainder	474
A.II.4 The Lagrange Interpolation Formula	476
PROBLEMS	477
 <i>Chapter 6 Numerical Methods</i>	 481
6.1 Computation of Integrals	482
a. Approximation by Rectangles,	482
b. Refined Approximations—Simpson's Rule,	483

6.2 Other Examples of Numerical Methods	490
a. The “Calculus of Errors”,	490
b. Calculation of π ,	492
c. Calculation of Logarithms,	493
6.3 Numerical Solution of Equations	494
a. Newton’s Method,	495
b. The Rule of False Position,	497
c. The Method of Iteration,	499
d. Iterations and Newton’s Procedure,	502
APPENDIX	504
A.1 Stirling’s Formula	504
PROBLEMS	507

Chapter 7 Infinite Sums and Products **510**

7.1 The Concepts of Convergence and Divergence	511
a. Basic Concepts,	511
b. Absolute Convergence and Conditional Convergence,	513
c. Rearrangement of Terms,	517
d. Operations with Infinite Series,	520
7.2 Tests for Absolute Convergence and Divergence	520
a. The Comparison Test. Majorants,	520
b. Convergence Tested by Comparison with the Geometric Series,	521
c. Comparison with an Integral,	524
7.3 Sequences of Functions	526
a. Limiting Processes with Functions and Curves,	527
7.4 Uniform and Nonuniform Convergence	529
a. General Remarks and Definitions,	529
b. A Test for Uniform Convergence,	534
c. Continuity of the Sum of a Uniformly Convergent Series of Continuous Functions,	535
d. Integration of Uniformly Convergent Series,	536
e. Differentiation of Infinite Series,	538

7.5 Power Series	540
a. Convergence Properties of Power Series— Interval of Convergence, 540	
b. Integration and Differentiation of Power Series, 542	
c. Operations with Power Series, 543	
d. Uniqueness of Expansion, 544	
e. Analytic Functions, 545	
7.6 Expansion of Given Functions in Power Series. Method of Undetermined Coefficients. Examples	546
a. The Exponential Function, 546	
b. The Binomial Series, 546	
c. The Series for arc sin x , 549	
d. The Series for $\operatorname{ar\,sinh} x = \log [x + \sqrt{(1 + x^2)}]$, 549	
e. Example of Multiplication of Series, 550	
f. Example of Term-by-Term Integration (Elliptic Integral), 550	
7.7 Power Series with Complex Terms	551
a. Introduction of Complex Terms into Power Series. Complex Representations of the Trigonometric Function, 551	
b. A Glance at the General Theory of Functions of a Complex Variable, 553	
APPENDIX	555
A.1 Multiplication and Division of Series	555
a. Multiplication of Absolutely Convergent Series, 555	
b. Multiplication and Division of Power Series, 556	
A.2 Infinite Series and Improper Integrals	557
A.3 Infinite Products	559
A.4 Series Involving Bernoulli Numbers	562
PROBLEMS	564

<i>Chapter 8</i>	<i>Trigonometric Series</i>	571
8.1	Periodic Functions	572
	a. General Remarks. Periodic Extension of a Function, 572	
	b. Integrals Over a Period, 573	
	c. Harmonic Vibrations, 574	
8.2	Superposition of Harmonic Vibrations	576
	a. Harmonics. Trigonometric Polynomials, 576	
	b. Beats, 577	
8.3	Complex Notation	582
	a. General Remarks, 582	
	b. Application to Alternating Currents, 583	
	c. Complex Notation for Trigonometrical Polynomials, 585	
	d. A Trigonometric Formula, 586	
8.4	Fourier Series	587
	a. Fourier Coefficients, 587	
	b. Basic Lemma, 588	
	c. Proof of $\int_0^{\infty} \frac{\sin z}{z} dz = \frac{\pi}{2}$, 589	
	d. Fourier Expansion for the Function $\phi(x) = x$, 591	
	e. The Main Theorem on Fourier Expansion, 593	
8.5	Examples of Fourier Series	598
	a. Preliminary Remarks, 598	
	b. Expansion of the Function $\phi(x) = x^2$, 598	
	c. Expansion of $x \cos x$, 598	
	d. The Function $f(x) = x $, 600	
	e. A Piecewise Constant Function, 600	
	f. The Function $\sin x $, 601	
	g. Expansion of $\cos \mu x$. Resolution of the Cotangent into Partial Fractions. The Infinite Product for the Sine, 602	
	h. Further Examples, 603	
8.6	Further Discussion of Convergence	604
	a. Results, 604	
	b. Bessel's Inequality, 604	

c. Proof of Corollaries (a), (b), and (c),	605
d. Order of Magnitude of the Fourier Coefficients Differentiation of Fourier Series,	607
8.7 Approximation by Trigonometric and Rational Polynomials	608
a. General Remark on Representations of Functions,	608
b. Weierstrass Approximation Theorem,	608
c. Fejers Trigonometric Approximation of Fourier Polynomials by Arithmetical Means,	610
d. Approximation in the Mean and Parseval's Relation,	612
APPENDIX I	614
A.I.1 Stretching of the Period Interval. Fourier's Integral Theorem	614
A.I.2 Gibb's Phenomenon at Points of Discontinuity	616
A.I.3 Integration of Fourier Series	618
APPENDIX II	619
A.II.1 Bernoulli Polynomials and Their Applications	619
a. Definition and Fourier Expansion,	619
b. Generating Functions and the Taylor Series of the Trigonometric and Hyperbolic Cotangent,	621
c. The Euler-Maclaurin Summation Formula,	624
d. Applications. Asymptotic Expressions,	626
e. Sums of Power Recursion Formula for Bernoulli Numbers,	628
f. Euler's Constant and Stirling's Series,	629
PROBLEMS	631

<i>Chapter 9</i>	<i>Differential Equations for the Simplest Types of Vibration</i>	633
9.1	Vibration Problems of Mechanics and Physics	634
	a. The Simplest Mechanical Vibrations,	634
	b. Electrical Oscillations,	635
9.2	Solution of the Homogeneous Equation. Free Oscillations	636
	a. The Formal Solution, 636	b. Physical Interpretation of the Solution, 638
	c. Fulfilment of Given Initial Conditions. Uniqueness of the Solution, 639	
9.3	The Nonhomogeneous Equation. Forced Oscillations	640
	a. General Remarks. Superposition, 640	
	b. Solution of the Nonhomogeneous Equation, 642	c. The Resonance Curve, 643
	d. Further Discussion of the Oscillation, 646	
	e. Remarks on the Construction of Recording Instruments, 647	
	<i>List of Biographical Dates</i>	650
	<i>Index</i>	653