

Contents

PART I	CALCULUS OF ONE VARIABLE	1
<i>Chapter 1</i>	The Number System	3
1.1	The Peano Axioms	3
1.2	Rational Numbers and Arithmetic	6
1.3	The Real Numbers: Completeness	9
1.4	Geometry and the Number System	13
1.5	Bounded Sets	15
1.6	Some Points of Logic	18
1.7	Absolute Value	19
<i>Chapter 2</i>	Functions, Sequences, and Limits	25
2.1	Mappings, Functions, and Sequences	25
2.2	Limits	30
2.3	Operations with Limits (Sequences)	37
2.4	Limits of Functions	44
2.5	Operations with Limits (Functions)	49
2.6	Monotone Sequences	53
2.7	Monotone Functions	56

Chapter 3	Continuity and More Limits	61
3.1	Continuity. Uniform Continuity	61
3.2	Operations with Continuous Functions	65
3.3	The Intermediate-Value Property	67
3.4	Inverse Functions	68
3.5	Cluster Points. Accumulation Points	74
3.6	The Cauchy Criterion	79
3.7	Limit Superior and Limit Inferior	84
3.8	Deeper Properties of Continuous Functions	89
Chapter 4	Differentiation	95
4.1	The Derivative. Chain Rule	95
4.2	The Mean-Value Theorem	101
4.3	The Cauchy Mean-Value Theorem	111
4.4	L'Hospital's Rule	113
4.5	Taylor's Formula with Remainder	120
4.6	Extreme Values	126
Chapter 5	Integration	131
5.1	Introduction	131
5.2	Preliminary Lemmas	133
5.3	The Riemann Integral	140
5.4	Properties of the Definite Integral	151
5.5	The Fundamental Theorem of Calculus	156
5.6	Further Properties of Integrals	160
5.7	Integrals of Discontinuous Functions	166
Chapter 6	The Elementary Transcendental Functions	175
6.1	The Logarithm	175
6.2	The Exponential Function	179
6.3	The Circular Functions	183

PART II VECTOR CALCULUS	197
Chapter 7 Vectors and Curves	199
7.1 Introduction and Definitions	199
7.2 Vector Multiplications	206
7.3 The Triple Products	214
7.4 Linear Independence. Bases. Orientation	219
7.5 Vector Analytic Geometry	223
7.6 Vector Spaces of Other Dimensions: E_n	225
7.7 Vector Functions. Curves	230
7.8 Rectifiable Curves and Arc Length	233
7.9 Differentiable Curves	237
Chapter 8 Functions of Several Variables. Limits and Continuity	249
8.1 A Little Topology: Open and Closed Sets	249
8.2 A Little More Topology: Sequences, Cluster Values, Accumulation Points, Cauchy Criterion	254
8.3 Limits	260
8.4 Vector Functions of a Vector	264
8.5 Operations with Limits	268
8.6 Continuity	269
8.7 Geometrical Picture of a Function	274
8.8 Matrices and Linear Transformation	277
Chapter 9 Differentiable Functions	289
9.1 Partial Derivatives	289
9.2 Differentiability. Total Differentials	299
9.3 The Derivative	307
9.4 The Gradient. The Del Operator. Directional Derivatives	315
9.5 The Chain Rule	321
9.6 The Mean Value Theorem and Taylor's Theorem for Several Variables	330
9.7 The Divergence and Curl of a Vector Field	333

Chapter 10	The Inversion Theorem	339
10.1	Transformations. Inverse Transformations	339
10.2	The Inversion Theorem	341
10.3	Implicit Functions	350
10.4	Global Inverses	358
10.5	Curvilinear Coordinates	360
10.6	Extreme Values	368
10.7	Extreme Values Under Constraints	372
Chapter 11	Multiple Integrals	379
11.1	Integrals Over Rectangles	379
11.2	Properties of the Integral. Classes of Integrable Functions	387
11.3	Iterated Integrals	389
11.4	Integration Over Regions. Area and Volume	394
Chapter 12	Line and Surface Integrals	405
12.1	Line Integrals. Potentials	405
12.2	Green's Theorem	417
12.3	Surfaces. Area	429
12.4	Surface Integrals. The Divergence Theorem	435
12.5	Stokes' Theorem. Orientable Surfaces	442
12.6	Some Physical Heuristics	449
12.7	Change of Variables in Multiple Integrals	451
PART III	THEORY OF CONVERGENCE	461
Chapter 13	Infinite Series	463
13.1	Convergence, Absolute and Conditional	463
13.2	Series with Nonnegative Terms: Comparison Tests	468
13.3	Series with Nonnegative Terms: Ratio and Root Tests. Remainders	475
13.4	Series with Variable Signs	480

13.5	More Delicate Tests	483
13.6	Rearrangements	486
13.7	Improvement of Convergence	492
Chapter 14 Sequence and Series of Functions. Uniform Convergence		503
14.1	Introduction	503
14.2	Uniform Convergence	504
14.3	Consequences of Uniform Convergence	510
14.4	Abel's and Dirichlet's Tests	521
14.5	A Theorem of Dini	525
Chapter 15 The Taylor Series		529
15.1	Power Series. Interval of Convergence	529
15.2	Properties of Power Series	536
15.3	The Taylor and Maclaurin Series	543
15.4	The Arithmetic of Power Series	549
15.5	Substitution and Inversion	558
15.6	Complex Series	560
15.7	Real Analytic Functions	564
Chapter 16 Improper Integrals		567
16.1	Improper Integrals. Conditional and Absolute Convergence	567
16.2	Improper Integrals with Nonnegative Integrand	576
16.3	The Cauchy Principal Value	579
16.4	An Alternation Test	581
16.5	Improper Multiple Integrals	584
Chapter 17 Integral Representations of Functions		591
17.1	Introduction. Proper Integrals	591
17.2	Uniform Convergence	595
17.3	Consequences of Uniform Convergence	601

Chapter 18	Gamma and Beta Functions. Laplace's Method and Stirling's Formula	621
18.1	The Gamma Function	621
18.2	The Beta Function	625
18.3	Laplace's Method	629
18.4	Stirling's Formula	635
Chapter 19	Fourier Series	639
19.1	Introduction	639
19.2	The Class \mathcal{R}_2 . Approximation in the Mean. Bessel's Inequality	646
19.3	Some Useful Lemmas	650
19.4	Convergence Theorems	654
19.5	Differentiation and Integration. Uniform Convergence	664
19.6	Sine and Cosine Series. Change of Scale	669
19.7	Improvement of Convergence	673
19.8	The Fourier Integral	676
19.9	Function Spaces. Complete Orthonormal Sets	683
	Elementary Differentiation and Integration Formulas	691
	Answers, Hints, and Solutions	693
	Index	727