

Contents

9	*Continuous Mappings (General Theory)	1
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	8
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	34
9.7	The Contraction Mapping Principle	34
9.7.1	Problems and Exercises	40

10	*Differential Calculus from a More General Point of View	41
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	52
10.2.3	The Space of Continuous Transformations	55
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	63
10.3.3	Some Examples	64
10.3.4	The Partial Derivatives of a Mapping	70
10.3.5	Problems and Exercises	71
10.4	The Finite-Increment Theorem and Some Examples of Its Use . .	74
10.4.1	The Finite-Increment Theorem	74
10.4.2	Some Applications of the Finite-Increment Theorem . . .	76
10.4.3	Problems and Exercises	80
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 and Computation of the Values of the n th Differential	82
10.5.3	Symmetry of the Higher-Order Differentials	83
10.5.4	Some Remarks	85
10.5.5	Problems and Exercises	87
10.6	Taylor's Formula and the Study of Extrema	87
10.6.1	Taylor's Formula for Mappings	87
10.6.2	Methods of Studying Interior Extrema	88
10.6.3	Some Examples	90
10.6.4	Problems and Exercises	95
10.7	The General Implicit Function Theorem	97
10.7.1	Problems and Exercises	105
11	Multiple Integrals	109
11.1	The Riemann Integral over an n -Dimensional Interval	109
11.1.1	Definition of the Integral	109
11.1.2	The Lebesgue Criterion for Riemann Integrability	112
11.1.3	The Darboux Criterion	116
11.1.4	Problems and Exercises	118
11.2	The Integral over a Set	119
11.2.1	Admissible Sets	119
11.2.2	The Integral over a Set	120

11.2.3	The Measure (Volume) of an Admissible Set	121
11.2.4	Problems and Exercises	123
11.3	General Properties of the Integral	124
11.3.1	The Integral as a Linear Functional	124
11.3.2	Additivity of the Integral	124
11.3.3	Estimates for the Integral	125
11.3.4	Problems and Exercises	128
11.4	Reduction of a Multiple Integral to an Iterated Integral	129
11.4.1	Fubini's Theorem	129
11.4.2	Some Corollaries	131
11.4.3	Problems and Exercises	135
11.5	Change of Variable in a Multiple Integral	137
11.5.1	Statement of the Problem and Heuristic Derivation of the Change of Variable Formula	137
11.5.2	Measurable Sets and Smooth Mappings	138
11.5.3	The One-Dimensional Case	140
11.5.4	The Case of an Elementary Diffeomorphism in $\mathbb{R}^n$	142
11.5.5	Composite Mappings and the Formula for Change of Variable	144
11.5.6	Additivity of the Integral and Completion of the Proof of the Formula for Change of Variable in an Integral	144
11.5.7	Corollaries and Generalizations of the Formula for Change of Variable in a Multiple Integral	145
11.5.8	Problems and Exercises	149
11.6	Improper Multiple Integrals	152
11.6.1	Basic Definitions	152
11.6.2	The Comparison Test for Convergence of an Improper Integral	154
11.6.3	Change of Variable in an Improper Integral	157
11.6.4	Problems and Exercises	159
12	Surfaces and Differential Forms in $\mathbb{R}^n$	163
12.1	Surfaces in $\mathbb{R}^n$	163
12.1.1	Problems and Exercises	171
12.2	Orientation of a Surface	172
12.2.1	Problems and Exercises	178
12.3	The Boundary of a Surface and Its Orientation	179
12.3.1	Surfaces with Boundary	179
12.3.2	Making the Orientations of a Surface and Its Boundary Consistent	182
12.3.3	Problems and Exercises	185
12.4	The Area of a Surface in Euclidean Space	186
12.4.1	Problems and Exercises	192
12.5	Elementary Facts About Differential Forms	195
12.5.1	Differential Forms: Definition and Examples	196

12.5.2	Coordinate Expression of a Differential Form	199
12.5.3	The Exterior Differential of a Form	202
12.5.4	Transformation of Vectors and Forms Under Mappings	205
12.5.5	Forms on Surfaces	209
12.5.6	Problems and Exercises	209
13	Line and Surface Integrals	213
13.1	The Integral of a Differential Form	213
13.1.1	The Original Problems, Suggestive Considerations, Examples	213
13.1.2	Definition of the Integral of a Form over an Oriented Surface	219
13.1.3	Problems and Exercises	223
13.2	The Volume Element. Integrals of First and Second Kind	228
13.2.1	The Mass of a Lamina	228
13.2.2	The Area of a Surface as the Integral of a Form	229
13.2.3	The Volume Element	230
13.2.4	Expression of the Volume Element in Cartesian Coordinates	231
13.2.5	Integrals of First and Second Kind	233
13.2.6	Problems and Exercises	235
13.3	The Fundamental Integral Formulas of Analysis	238
13.3.1	Green's Theorem	238
13.3.2	The Gauss–Ostrogradskii Formula	243
13.3.3	Stokes' Formula in $\mathbb{R}^3$	246
13.3.4	The General Stokes Formula	248
13.3.5	Problems and Exercises	252
14	Elements of Vector Analysis and Field Theory	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 ∇	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	275
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	279
14.2.3	Other Integral Formulas	283
14.2.4	Problems and Exercises	286
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	296
14.3.6	Problems and Exercises	299
14.4	Examples of Applications	303
14.4.1	The Heat Equation	303
14.4.2	The Equation of Continuity	305
14.4.3	The Basic Equations of the Dynamics of Continuous Media	306
14.4.4	The Wave Equation	308
14.4.5	Problems and Exercises	309
15	*Integration of Differential Forms on Manifolds	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 of Vector Spaces and the Adjoint Mappings of the Conjugate Spaces	317
15.1.4	Problems and Exercises	319
15.2	Manifolds	321
15.2.1	Definition of a Manifold	321
15.2.2	Smooth Manifolds and Smooth Mappings	326
15.2.3	Orientation of a Manifold and Its Boundary	328
15.2.4	Partitions of Unity and the Realization of Manifolds as Surfaces in $\mathbb{R}^n$	332
15.2.5	Problems and Exercises	335
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	343
15.3.4	The Integral of a Form over a Manifold	344
15.3.5	Stokes' Formula	345
15.3.6	Problems and Exercises	347
15.4	Closed and Exact Forms on Manifolds	353
15.4.1	Poincaré's Theorem	353
15.4.2	Homology and Cohomology	356
15.4.3	Problems and Exercises	360
16	Uniform Convergence and the Basic Operations of Analysis on Series and Families of Functions	363
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 and Uniform Convergence of a Family of Functions Depending on a Parameter	366
16.1.4	The Cauchy Criterion for Uniform Convergence	369
16.1.5	Problems and Exercises	370
16.2	Uniform Convergence of Series of Functions	371

16.2.1	Basic Definitions and a Test for Uniform Convergence of a Series	371
16.2.2	The Weierstrass M -Test for Uniform Convergence of a Series	374
16.2.3	The Abel–Dirichlet Test	375
16.2.4	Problems and Exercises	379
16.3	Functional Properties of a Limit Function	380
16.3.1	Specifics of the Problem	380
16.3.2	Conditions for Two Limiting Passages to Commute	381
16.3.3	Continuity and Passage to the Limit	382
16.3.4	Integration and Passage to the Limit	385
16.3.5	Differentiation and Passage to the Limit	387
16.3.6	Problems and Exercises	391
16.4	*Compact and Dense Subsets of the Space of Continuous Functions	395
16.4.1	The Arzelà–Ascoli Theorem	395
16.4.2	The Metric Space $C(K, Y)$	398
16.4.3	Stone’s Theorem	399
16.4.4	Problems and Exercises	401
17	Integrals Depending on a Parameter	405
17.1	Proper Integrals Depending on a Parameter	405
17.1.1	The Concept of an Integral Depending on a Parameter	405
17.1.2	Continuity of an Integral Depending on a Parameter	406
17.1.3	Differentiation of an Integral Depending on a Parameter	407
17.1.4	Integration of an Integral Depending on a Parameter	410
17.1.5	Problems and Exercises	411
17.2	Improper Integrals Depending on a Parameter	413
17.2.1	Uniform Convergence of an Improper Integral with Respect to a Parameter	413
17.2.2	Limiting Passage Under the Sign of an Improper Integral and Continuity of an Improper Integral Depending on a Parameter	420
17.2.3	Differentiation of an Improper Integral with Respect to a Parameter	423
17.2.4	Integration of an Improper Integral with Respect to a Parameter	425
17.2.5	Problems and Exercises	430
17.3	The Eulerian Integrals	433
17.3.1	The Beta Function	433
17.3.2	The Gamma Function	435
17.3.3	Connection Between the Beta and Gamma Functions	438
17.3.4	Examples	439
17.3.5	Problems and Exercises	441
17.4	Convolution of Functions and Elementary Facts About Generalized Functions	444

17.4.1	Convolution in Physical Problems (Introductory Considerations)	444
17.4.2	General Properties of Convolution	447
17.4.3	Approximate Identities and the Weierstrass Approximation Theorem	450
17.4.4	*Elementary Concepts Involving Distributions	456
17.4.5	Problems and Exercises	466
17.5	Multiple Integrals Depending on a Parameter	471
17.5.1	Proper Multiple Integrals Depending on a Parameter	472
17.5.2	Improper Multiple Integrals Depending on a Parameter	472
17.5.3	Improper Integrals with a Variable Singularity	474
17.5.4	*Convolution, the Fundamental Solution, and Generalized Functions in the Multidimensional Case	478
17.5.5	Problems and Exercises	488
18	Fourier Series and the Fourier Transform	493
18.1	Basic General Concepts Connected with Fourier Series	493
18.1.1	Orthogonal Systems of Functions	493
18.1.2	Fourier Coefficients and Fourier Series	499
18.1.3	*An Important Source of Orthogonal Systems of Functions in Analysis	510
18.1.4	Problems and Exercises	513
18.2	Trigonometric Fourier Series	520
18.2.1	Basic Types of Convergence of Classical Fourier Series	520
18.2.2	Investigation of Pointwise Convergence of a Trigonometric Fourier Series	524
18.2.3	Smoothness of a Function and the Rate of Decrease of the Fourier Coefficients	534
18.2.4	Completeness of the Trigonometric System	539
18.2.5	Problems and Exercises	545
18.3	The Fourier Transform	553
18.3.1	Representation of a Function by Means of a Fourier Integral	553
18.3.2	The Connection of the Differential and Asymptotic Properties of a Function and Its Fourier Transform	566
18.3.3	The Main Structural Properties of the Fourier Transform	569
18.3.4	Examples of Applications	574
18.3.5	Problems and Exercises	579
19	Asymptotic Expansions	587
19.1	Asymptotic Formulas and Asymptotic Series	589
19.1.1	Basic Definitions	589
19.1.2	General Facts About Asymptotic Series	594
19.1.3	Asymptotic Power Series	598
19.1.4	Problems and Exercises	600
19.2	The Asymptotics of Integrals (Laplace's Method)	603

19.2.1	The Idea of Laplace's Method	603
19.2.2	The Localization Principle for a Laplace Integral	606
19.2.3	Canonical Integrals and Their Asymptotics	608
19.2.4	The Principal Term of the Asymptotics of a Laplace Integral	612
19.2.5	*Asymptotic Expansions of Laplace Integrals	614
19.2.6	Problems and Exercises	625
Topics and Questions for Midterm Examinations		633
1	Series and Integrals Depending on a Parameter	633
2	Problems Recommended as Midterm Questions	634
3	Integral Calculus (Several Variables)	635
4	Problems Recommended for Studying the Midterm Topics	637
Examination Topics		639
1	Series and Integrals Depending on a Parameter	639
2	Integral Calculus (Several Variables)	640
Examination Problems (Series and Integrals Depending on a Parameter)		643
Intermediate Problems (Integral Calculus of Several Variables)		645
Appendix A Series as a Tool (Introductory Lecture)		647
A.1	Getting Ready	647
A.1.1	The Small Bug on the Rubber Rope	647
A.1.2	Integral and Estimation of Sums	648
A.1.3	From Monkeys to Doctors of Science Altogether in 10^6 Years	648
A.2	The Exponential Function	648
A.2.1	Power Series Expansion of the Functions $\exp$, $\sin$, $\cos$	648
A.2.2	Exit to the Complex Domain and Euler's Formula	649
A.2.3	The Exponential Function as a Limit	649
A.2.4	Multiplication of Series and the Basic Property of the Exponential Function	649
A.2.5	Exponential of a Matrix and the Role of Commutativity	650
A.2.6	Exponential of Operators and Taylor's Formula	650
A.3	Newton's Binomial	651
A.3.1	Expansion in Power Series of the Function $(1+x)^\alpha$	651
A.3.2	Integration of a Series and Expansion of $\ln(1+x)$	651
A.3.3	Expansion of the Functions $(1+x^2)^{-1}$ and $\arctan x$	651
A.3.4	Expansion of $(1+x)^{-1}$ and Computing Curiosities	652
A.4	Solution of Differential Equations	652
A.4.1	Method of Undetermined Coefficients	652
A.4.2	Use of the Exponential Function	652
A.5	The General Idea About Approximation and Expansion	653
A.5.1	The Meaning of a Positional Number System. Irrational Numbers	653

A.5.2	Expansion of a Vector in a Basis and Some Analogies with Series	653
A.5.3	Distance	654
Appendix B	Change of Variables in Multiple Integrals (Deduction and First Discussion of the Change of Variables Formula)	655
B.1	Formulation of the Problem and a Heuristic Derivation of the Change of Variables Formula	655
B.2	Some Properties of Smooth Mappings and Diffeomorphisms	656
B.3	Relation Between the Measures of the Image and the Pre-image Under Diffeomorphisms	657
B.4	Some Examples, Remarks, and Generalizations	659
Appendix C	Multidimensional Geometry and Functions of a Very Large Number of Variables (Concentration of Measures and Laws of Large Numbers)	663
C.1	An Observation	663
C.2	Sphere and Random Vectors	663
C.3	Multidimensional Sphere, Law of Large Numbers, and Central Limit Theorem	664
C.4	Multidimensional Intervals (Multidimensional Cubes)	666
C.5	Gaussian Measures and Their Concentration	667
C.6	A Little Bit More About the Multidimensional Cube	668
C.7	The Coding of a Signal in a Channel with Noise	668
Appendix D	Operators of Field Theory in Curvilinear Coordinates	671
Introduction		671
D.1	Reminders of Algebra and Geometry	671
D.1.1	Bilinear Forms and Their Coordinate Representation	671
D.1.2	Correspondence Between Forms and Vectors	672
D.1.3	Curvilinear Coordinates and Metric	673
D.2	Operators grad, curl, div in Curvilinear Coordinates	674
D.2.1	Differential Forms and Operators grad, curl, div	674
D.2.2	Gradient of a Function and Its Coordinate Representation	675
D.2.3	Divergence and Its Coordinate Representation	676
D.2.4	Curl of a Vector Field and Its Coordinate Representation	680
Appendix E	Modern Formula of Newton–Leibniz and the Unity of Mathematics (Final Survey)	683
E.1	Reminders	683
E.1.1	Differential, Differential Form, and the General Stokes’s Formula	683
E.1.2	Manifolds, Chains, and the Boundary Operator	686
E.2	Pairing	688
E.2.1	The Integral as a Bilinear Function and General Stokes’s Formula	688
E.2.2	Equivalence Relations (Homology and Cohomology)	689

E.2.3	Pairing of Homology and Cohomology Classes	690
E.2.4	Another Interpretation of Homology and Cohomology . .	691
E.2.5	Remarks	692
References		693
1	Classic Works	693
1.1	Primary Sources	693
1.2	Major Comprehensive Expository Works	693
1.3	Classical Courses of Analysis from the First Half of the Twentieth Century	694
2	Textbooks	694
3	Classroom Materials	694
4	Further Reading	695
Index of Basic Notation		699
Subject Index		703
Name Index		719