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continued after Index

Kennan T. Smith

Primer of Modern Analysis

(Directions for Knowing All Dark Things,
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To J.

Preface

This book discusses some of the first principles of modern analysis. It can be used for courses at several levels, depending upon the background and ability of the students.

It was written on the premise that today's good students have unexpected enthusiasm and nerve. When hard work is put to them, they work harder and ask for more. The honors course (at the University of Wisconsin) which inspired this book was, I think, more fun than the book itself. And better. But then there is acting in teaching, and a typewriter is a poor substitute for an audience. The spontaneous, creative disorder that characterizes an exciting course becomes silly in a book. To write, one must cut and dry. Yet, I hope enough of the spontaneity, enough of the spirit of that course, is left to enable those using the book to create exciting courses of their own.

Exercises in this book are not designed for drill. They are designed to clarify the meanings of the theorems, to force an understanding of the proofs, and to call attention to points in a proof that might otherwise be overlooked. The exercises, therefore, are a real part of the theory, not a collection of side issues, and as such nearly all of them are to be done. Some drill is, of course, necessary, particularly in the calculation of integrals.

Those using the book should not feel obliged to do every proof. It is more important for teachers to explain the theorems well and to show how they are used, and why they are interesting, than to spend all the time on proofs. This is one place where the teacher has an advantage over the author. He can choose proofs that seem to him exciting or illuminating, and skip some of the others. The author, however, must do nearly all. In this book I have omitted only the proof of Fubini's theorem—in favor of a long list of applications.

Many topics in the mathematics curriculum find their best use in the calculus of several variables: for example, much linear algebra, much topology, much measure theory, and so forth. Usually students learn them as separate topics. As a result, they understand these subjects narrowly and apply them poorly. I have therefore done quite a bit of linear algebra, topology, and mea-

sure theory—but always with the applications in mind and following close behind. The result should be that students will understand *both* sides much better.

Part I begins with a half intuitive–half rigorous discussion of applications, chosen to arouse interest and to show the need for a precise and general theory, and then develops this theory for functions of one variable. Unusual features include the solid treatment of Taylor’s formula, the discussion of real analytic functions, and the Weierstrass approximation theorem.

In Part II the differential properties of functions of several variables are studied. There is some background on metric and vector spaces, but the bulk of this part deals with applications of the implicit-function theorem to the study of surfaces and manifolds, tangent and normal planes, maximum and minimum problems in several variables and on manifolds, and so forth. Various interesting sidelights, such as the derivation of Kepler’s laws of planetary motion and mini–max descriptions of eigenvalues, are included.

In Part III the integration and differentiation of measures are studied. The Lebesgue theory of integration is developed in the simple, yet perfectly general, abstract setting of outer measures, and applied in many and diverse situations, such as integration in \mathbf{R}^n , summation of multiple power series, and Sard’s theorem on regular values of differentiable functions. The Lebesgue theory of differentiation is presented for regular Borel measures on \mathbf{R}^n and used, for example, in establishing the formulas for change of variable in multiple integrals. The theory of differentiation leads naturally to the study of surface area via the area measures of Hausdorff. In the final chapter I discuss the Brouwer degree of maps of spheres and its applications, developing the degree from the analytic point of view suggested by John Milnor.

Theorems, Definitions, etc., are numbered within each chapter and section. Thus, Theorem 6.3 of Chapter 8 is found in Section 6 of Chapter 8. Theorem 6.3 without any chapter reference is found in Section 6 of the chapter in which the reference is made. The chapter number and title are printed in the upper left-hand corner of each double-page spread.

The index lists most of the terms and symbols that are used and the page or pages on which they are defined. The symbols occur ahead of the terms beginning with the same letter. Thus, $|A|$ and α_m occur at the head of the a’s.

I wish to thank my colleagues at Oregon State University and at the University of Oregon who read and commented upon earlier versions of the manuscript. These include Professors P. M. Anselone, D. S. Carter, R. B. Guenther, B. Petersen, and, particularly, R. M. Koch. Professor Norton Starr of Amherst College also read an earlier version of the manuscript and made suggestions. In addition, I wish to thank Professor D. C. Rung of The Pennsylvania State University for suggesting the title. Finally, I wish to praise Mr. Edward J. Quigley, who is a new publisher, but a good one.

It is fitting to end this preface with advice to the reader from the creator and patron saint of calculus. The following statement came in answer to the question of how he had made his famous discoveries:



Isaac Newton

“By always thinking about them, I keep the subject constantly before me and wait till the first dawnings open little by little into the full light.”

K. T. S.

PREFACE TO THE SPRINGER EDITION

Rademacher’s theorem on the differentiability of Lipschitz functions has been added. Applications of Rademacher’s theorem and the Brouwer degree to changes of variable in multiple integrals have been added. The main addition, however, is a chapter on the results of Hestenes, Seeley, and Adams–Aronszajn–Smith on extension of differentiable functions of various kinds across Lipschitz graphs. A construction is given for a single extension operator which applies to functions of class C^m , functions of class C^m with bounded derivatives, functions of class C^m with Hölder continuous derivatives, and to Sobolev functions. It applies to many other function classes as well, but these are the ones discussed explicitly. The discussion of the Sobolev spaces requires a minimal knowledge of L^p spaces (mainly the Hölder and Minkowski inequalities). The theorems cover polyhedral domains, so they are of use in the numerical study of partial differential equations, as well as of theoretical interest.

K. T. S.

Contents

Preface

vii

PART I

1

CHAPTER 1 APPLICATIONS

3

1. Tangent Lines 3
2. Derivatives 5
3. Maximum and Minimum Problems 7
4. Velocity and Acceleration 8
5. Area 11

CHAPTER 2 CALCULATION OF DERIVATIVES

15

1. Limits 15
2. Limits and Derivatives 18
3. Derivatives of Sums, Products, and Quotients 22
4. Continuity 24
5. Trigonometric Functions 25
6. Composite Functions 29
7. Logarithms and Exponentials 31

CHAPTER 3 DEEPER PROPERTIES OF CONTINUOUS FUNCTIONS

34

1. Inverse Functions 34
2. Uniform Continuity 38
3. Maxima and Minima 41
4. The Mean-Value Theorem 44
5. Zero and Infinity 45

CHAPTER 4 RIEMANN INTEGRATION	50
1. Area	50
2. Integrals	53
3. Elementary Functions	58
4. Change of Variable	59
5. Integration by Parts	63
6. Riemann Sums	65
7. Arc Length	67
8. Polar Coordinates	71
9. Volume	74
10. Improper Integrals	77
CHAPTER 5 TAYLOR'S FORMULA	80
1. Taylor's Formula	80
2. Equivalent Formulas	83
3. Local Maxima and Minima	86
CHAPTER 6 SEQUENCES AND SERIES	89
1. Sequences and Series	89
2. Increasing Sequences and Positive Series	92
3. Cauchy Sequences	94
4. Sequences of Functions	98
5. Power Series	103
6. Analytic Functions	107
7. Examples	113
8. Weierstrass Approximation Theorem	117
 PART II	 121
CHAPTER 7 METRIC SPACES	123
1. The space \mathbf{R}^n	123
2. Absolute Value in \mathbf{R}^n	127
3. Metric Spaces	129
4. Function Spaces	130
5. Equivalent Metrics	132
6. Open and Closed Sets	134
7. Connected Spaces	138
8. Composite Functions and Subsequences	143
9. Compact Spaces	145
10. Equivalence of Absolute Values on \mathbf{R}_n	150

11. Products	151
12. Stone–Weierstrass Approximation Theorem	152
 CHAPTER 8 FUNCTIONS FROM \mathbf{R}^1 TO \mathbf{R}^n	 158
1. Lines, Half-lines, and Directions	158
2. Derivatives and Integrals	161
3. Tangent Lines, Velocity, and Acceleration	163
4. Geometric Models of \mathbf{R}^n	166
5. Missiles, Moons, and so on	169
6. Arc Length	174
 CHAPTER 9 ALGEBRA AND GEOMETRY IN \mathbf{R}^n	 178
1. Subspaces	178
2. Bases	180
3. Orthonormal Bases	186
4. Linear Transformations	192
5. Sums and Products	196
6. Null Space and Range	198
7. Matrices and Linear Equations	202
8. Continuity of Linear Transformations	204
9. Self-adjoint Transformations	208
10. Orthogonal Transformations	212
11. Determinants	216
 CHAPTER 10 LINEAR APPROXIMATION	 223
1. Directional Derivatives and Partial Derivatives	223
2. The Differential	225
3. Existence of the Differential	228
4. Composite Functions	231
5. The Mean-Value Theorem	234
6. A Fixed-Point Theorem	236
7. The Inverse-Function Theorem	237
8. The Implicit-Function Theorem	245
 CHAPTER 11 SURFACES	 249
1. Algebraic Curves	249
2. Manifolds	253
3. Tangent Spaces	261
4. Functions on Manifolds	267
5. Quadratic Forms and Quadric Surfaces	272

CHAPTER 12 HIGHER DERIVATIVES	278
1. Second Derivatives	278
2. Higher Derivatives	279
3. The Inverse- and Implicit-Function Theorems	282
4. Taylor's Formula	284
5. Local Maxima and Minima	286
PART III	289
CHAPTER 13 INTEGRATION	291
1. Introduction	291
2. Lebesgue Measure	294
3. Outer Measures	300
4. Measurability in \mathbf{R}^n	305
5. Measurable Functions	309
6. Definition of the Integral	312
7. Convergence Theorems	314
8. Integrable Functions	317
9. Product Measures	321
10. Functions Defined by Integrals	328
11. Convolution	333
12. Approximation Theorems	336
13. Multiple Series	339
14. Regular Values and Sard's Theorem	341
CHAPTER 14 DIFFERENTIATION	348
1. Regular Borel Measures	348
2. Differentiability Theorems	355
3. Integration of Derivatives	360
4. Change of Variable	364
5. Differentiability of Lipschitz Functions	368
CHAPTER 15 SURFACE AREA	371
1. Area Measures	371
2. Parametric Surfaces—Introductory Remarks	376
3. The Jacobian	378
4. Absolute Continuity	382
5. Variation	384
6. The Jacobian Formula for Surface Area	386
7. Examples	389
8. Polar Coordinates	392

CHAPTER 16 THE BROUWER DEGREE	396
1. Introduction	396
2. The Degree for C^∞ Functions	398
3. The Degree for Continuous Functions	403
4. Some Applications of the Degree	406
5. Change of Variable Revisited	411
CHAPTER 17 EXTENSIONS OF DIFFERENTIABLE FUNCTIONS	416
1. Introduction	416
2. Reflection Across Hyperplanes	420
3. Regularized Distance	424
4. Reflection Across Lipschitz Graphs	428
5. Reflection of Hölder Functions	432
6. Reflection of Sobolev Functions	434
7. Extension from Lipschitz Graph Domains	437
INDEX	443