

Contents

1	Real Numbers: The Basics	1
1.1	Notation	1
1.2	Natural Numbers	4
1.3	Integers	5
1.4	Fractions and Rational Numbers	10
1.4.1	Introduction	10
1.4.2	Powers and Radicals of Rational Numbers	11
1.5	Base Representation	14
1.5.1	The Expansion of a Natural Number in Base b	15
1.5.2	The Expansion of a Rational Number in Base b	15
1.6	Real Numbers	18
1.6.1	The Definition of a Real Number	18
1.6.2	The Expansion of a Real Number in Base b	21
1.6.3	The Extended Real Number System, Intervals	24
1.6.4	Order Properties—and the Completeness—of \mathbb{R}	25
1.7	Cardinality of Sets	30
1.7.1	Basics on Cardinality	30
1.7.2	Cardinality of \mathbb{Z} and \mathbb{Q}	34
1.7.3	Cardinality of \mathbb{R}	35
1.7.4	Cardinality of the Set of Real Functions	38
1.8	Topology of \mathbb{R}	38
1.8.1	Introduction. Open and Closed Sets	38
1.8.2	Neighborhoods, Closure, Interior	42
1.8.3	Topology on a Subset	46
1.8.4	Compactness	47
1.8.5	Connectedness and Related Concepts	50
1.9	The Baire Category Theorem in \mathbb{R}	54
2	Sequences and Series	57
2.1	Approximation by Rational Numbers	57
2.2	Sequences	61
2.2.1	Basics on Sequences	61

2.2.2	Two Particular Sequences: Arithmetic and Geometric Progressions	69
2.3	More on Sequences	70
2.4	Series	73
2.4.1	Introduction	73
2.4.2	General Criteria for Convergence of Series	77
2.4.3	Series of Nonnegative Terms	78
2.4.4	Series of Arbitrary Terms	81
2.4.5	Rearrangement of Series	84
2.4.6	Double Sequences and Double Series	91
2.4.7	Product of Series	97
2.5	The Euler Number e	99
2.6	Infinite Products	105
3	Measure	109
3.1	Measure	109
3.1.1	The Lebesgue Outer Measure	109
3.1.2	The Class of Lebesgue Measurable Sets and the Lebesgue Measure	114
3.1.3	Approximating Measurable Sets	122
3.1.4	The Lebesgue Inner Measure	123
3.1.5	The Cantor Ternary Set	126
3.1.6	A Nonmeasurable Set	130
3.1.7	Sequences of Sets	132
4	Functions	135
4.1	Functions on Real Numbers	135
4.1.1	Introduction	135
4.1.2	The Limit of a Function	140
4.1.3	Continuous Functions	147
4.1.4	Differentiable Functions	160
4.2	Optimization and the Mean Value Theorem	165
4.3	Algebra of Derivatives	171
4.4	The Trigonometric Functions	177
4.5	Finer Analysis of Continuity and Differentiability	183
4.5.1	Differentiability of the Inverse Mapping	183
4.5.2	Inverse Goniometric Functions	184
4.5.3	Monotone Functions	186
4.5.4	Measurable Functions	189
4.5.5	Differentiability of Monotone Functions	196
4.5.6	Functions of Bounded Variation	201
4.5.7	Absolutely Continuous Functions and Lipschitz Functions	206
4.5.8	Examples	211
4.5.9	The Intermediate Value Property II	213

5	Function Convergence	215
5.1	Function Sequences	215
5.1.1	Pointwise and Almost Everywhere Convergence	215
5.1.2	Uniform Convergence	219
5.1.3	Convergence in Measure	237
5.1.4	Local Approximation by Polynomials	238
5.2	Function Series	250
5.2.1	Power Series	250
5.2.2	The Taylor Series	258
5.2.3	The Exponential and the Logarithmic Functions	263
5.2.4	The Hyperbolic Functions	273
5.2.5	The Trigonometric Functions	274
5.2.6	The Binomial Series	279
6	Metric Spaces	283
6.1	Basics	283
6.2	Mappings Between Metric Spaces	289
6.3	More Examples (Continued)	293
6.4	Tietze's Extension Theorem	294
6.5	Complete Metric Spaces and the Completion of a Metric Space	296
6.6	Separable Metric Spaces	302
6.7	Polish Spaces	306
6.8	Compactness in Metric Spaces	312
6.8.1	Compact Metric Spaces	312
6.8.2	Total Boundedness	317
6.8.3	Continuous Mappings on Compact Spaces	323
6.8.4	The Lebesgue Number of a Covering	325
6.8.5	The Finite Intersection Property. Pseudocompactness	326
6.9	The Baire Category Theorem Continued	327
6.9.1	The Baire Category Theorem in the Context of Metric Spaces	327
6.9.2	Some Applications of the Baire Category Theorem	329
6.10	The Arzelà–Ascoli Theorem	332
6.11	Metric Fixed Point Theory	333
6.11.1	The Banach Contraction Principle	335
6.11.2	Continuity of the Fixed Point	337
7	Integration	339
7.1	The Riemann Integral	339
7.1.1	Introduction	339
7.1.2	The Definition of the Riemann Integral	342
7.1.3	Properties of the Integral	350
7.1.4	Functions Defined by Integrals	355

7.1.5	♣ Some Applications of the Riemann Integral and the Arzelà–Ascoli Theorem to the Theory of Ordinary Differential Equations	363
7.1.6	♣ Some Applications of the Riemann Integral and the Fixed Point Theory to the Theory of Ordinary Differential and Integral Equations	367
7.1.7	Mean Value Theorems for the Riemann Integral	370
7.1.8	Convergence Theorems for Riemann Integrable Functions	372
7.1.9	Change of Variable; Integration by Parts	375
7.2	Improper Riemann Integrals	381
7.3	The Lebesgue Integral	387
7.3.1	Introduction	387
7.3.2	Step Functions	389
7.3.3	Upper Functions	391
7.3.4	Lebesgue Integrable Functions	394
7.3.5	Convergence Theorems	396
7.3.6	Measure and Integration	405
7.3.7	Functions Defined by Integrals	408
7.3.8	The Space L_1	410
7.3.9	Riemann versus Lebesgue Integrability, and the Riemann–Lebesgue Criterion for Riemann Integrability	412
7.3.10	The Fundamental Theorem of Calculus for Lebesgue Integration	421
7.3.11	Integration by Parts	429
7.3.12	Parametric Lebesgue Integrals	430
8	Convex Functions	439
8.1	Basics on Convex Functions	439
8.2	Some Fundamental Inequalities	449
8.2.1	Jensen’s Inequality	449
8.2.2	Using the Exponential Function	450
8.2.3	Using Powers of x (Minkowski’s and Hölder’s Inequalities)	452
9	Fourier Series	455
9.1	Introduction	455
9.2	Some Elementary Trigonometric Identities	456
9.3	The Fourier Series of 2π -periodic Lebesgue Integrable Functions	458
9.4	The Riemann–Lebesgue Lemma	463
9.5	The Partial Sums of a Fourier Series and the Dirichlet Kernel	464
9.6	Convergence of the Fourier Series	467
9.6.1	Pointwise Convergence of the Fourier Series	467
9.6.2	Cesàro Convergence of the Fourier Series	475
9.6.3	Uniform Convergence of the Fourier Series	478
9.6.4	Convergence of the Fourier Series in $\ \cdot\ _1$	479
9.6.5	Mean Square Convergence of the Fourier Series	482
9.7	The Fourier Integral	482

10	Basics on Descriptive Statistics	487
10.1	Discrete Probability	487
10.1.1	Introduction	487
10.1.2	Random Variables	489
10.1.3	Products of Discrete Probability Spaces	496
10.1.4	Inequalities	497
10.2	Distribution Functions	498
10.2.1	Selected Distributions of Discrete Random Variables	498
10.2.2	Continuous Random Variables and Their Distribution Functions	501
11	Excursion to Functional Analysis	505
11.1	Real Banach Spaces	506
11.1.1	Spaces with a Norm (Normed Spaces, Banach Spaces)	506
11.1.2	Operators I	509
11.1.3	Finite-Dimensional Banach Spaces	512
11.1.4	Infinite-Dimensional Banach Spaces	521
11.1.5	Operators II	524
11.1.6	Finite-Rank and Compact Operators	524
11.1.7	Sets of Operators	525
11.2	Three Basic Principles of Linear Analysis	526
11.2.1	Extending Continuous Linear Functionals	526
11.2.2	Bounded Sets of Operators	544
11.2.3	Continuity of the Inverse Operator	545
11.3	Complex Banach Spaces	547
11.3.1	The Associated Real Normed Space	547
11.3.2	Operators	547
11.3.3	Linear Functionals	548
11.3.4	Supporting Functionals and Differentiability	549
11.3.5	Basic Results in the Complex Setting	549
11.4	Spaces with an Inner Product (Pre-Hilbertian and Hilbert Spaces)	550
11.4.1	Basic Hilbert Space Theory	551
11.4.2	An Application to the Uniform Convergence of the Fourier Series	567
11.4.3	Complements to Hilbert Spaces	569
11.5	Spectral Theory	574
11.6	♣ Pointwise Topology and Product Spaces	578
11.7	Excursion to Nonlinear Functional Analysis	584
11.7.1	Variational Principles	584
11.7.2	More on Differentiability of Convex and Lipschitz Functions	587
11.7.3	More on Fixed Point Theorems	593
11.8	An Application: Periodic Distributions	594
11.8.1	Introduction	594
11.8.2	The Basic Idea	594

11.8.3	The Basic Definitions	595
11.8.4	Derivatives of Periodic Distributions	600
11.8.5	Convergence in $\mathfrak{P}\mathfrak{D}$	602
11.8.6	Fourier Analysis	602
11.9	Concluding Remarks to Chapter 11	612
12	Appendix	617
12.1	The Set of Natural Numbers	617
12.2	Integer Numbers	619
12.3	Rational Numbers	620
12.4	Real Numbers	621
12.4.1	The Constructive Approach	621
12.4.2	The Axiomatic Approach	623
12.5	The Complex Number System	626
12.6	Ordering and Choice. Three Fundamental Principles in Set Theory	627
12.6.1	Definitions	627
12.6.2	Examples	629
12.6.3	Three Basic Principles	629
13	Exercises	631
13.1	Numbers	631
13.1.1	Set-Theoretical Notations	631
13.1.2	Natural Numbers	632
13.1.3	Fractions	634
13.1.4	Base Representation	634
13.1.5	Real Numbers	635
13.1.6	Cardinality of Sets—and Ordinal Numbers	637
13.1.7	Topology of \mathbb{R}	651
13.2	Sequences and Series	653
13.2.1	Approximation by Rational Numbers	653
13.2.2	Sequences	653
13.2.3	Series	659
13.2.4	The Euler Number e	664
13.3	Measure	665
13.3.1	The Lebesgue Outer Measure	665
13.3.2	The Class of Lebesgue Measurable Sets and the Lebesgue Measure	665
13.3.3	The Cantor Ternary Set	668
13.3.4	A Nonmeasurable Set	669
13.3.5	Sequences of Sets	669
13.4	Functions	670
13.4.1	Functions on Real Numbers	670
13.4.2	Optimization and the Mean Value Theorem	692
13.4.3	The Trigonometric Functions	695
13.4.4	Finer Analysis of Continuity and Differentiability	700

13.4.5	Function Convergence	711
13.4.6	Function Series	720
13.4.7	Metric Spaces	723
13.5	Integration	743
13.5.1	The Riemann Integral	743
13.5.2	Review of Some Frequently used Techniques for calculating Antiderivatives	756
13.5.3	Improper Riemann Integral	770
13.5.4	Notes on Vector-Valued Riemann Integration	772
13.5.5	The Lebesgue Integral	775
13.5.6	Convex Functions	792
13.6	Fourier Series	796
13.7	Basics on Descriptive Statistics	800
13.8	Excursion to Functional Analysis	801
13.8.1	Banach Spaces	801
13.8.2	Operators	805
13.8.3	Finite-Dimensional Spaces	810
13.8.4	Infinite-Dimensional Spaces	811
13.8.5	Operators II	813
13.8.6	Three Principles of Linear Analysis	816
13.8.7	Spaces with an Inner Product (Pre-Hilbertian and Hilbert spaces)	823
13.8.8	Spectral Theory	825
13.8.9	Pointwise Topology and Product Spaces	826
13.8.10	Periodic Distributions	827
References		831
Author Index		835
General Index		839
Symbol Index		861

An Introduction to Modern Analysis

Montesinos Santalucía, V.; Zizler, P.; Zizler, V.

2015, XXXI, 863 p. 339 illus., 5 illus. in color., Hardcover

ISBN: 978-3-319-12480-3