
Index

- $<$, 12
- \cap , 3
- \cup , 3
- \cap , 3
- \cup , 3
- \emptyset , 3
- \in , 2
- ∇f , 243
- \notin , 4
- \perp , 165
- $\prod_{k=1}^d$, 276
- \subset , 2
- \int_{γ} , 321
- \int_{-R} , 278
- \int_a^b , 104
- \int_R , 278
- \int_a^b , 104
- ∂E , 341, 370
- ∂E , 176
- $\frac{\partial f}{\partial x_j}(x)$, 223
- $\frac{\partial}{\partial x_j}$, 225
- $\frac{\partial^2 f}{\partial x_i \partial x_j}$, 224
- $\frac{\partial(f_1, \dots, f_k)}{\partial(y_1, \dots, y_m)}$, 269
- 2^A , 380
- 3-form, 358
- a^x , 122
- $a_n \rightarrow a$, 36
- $A \prec B$, 376
- $A \preccurlyeq B$, 376
- $A \setminus B$, 4
- $A \sim B$, 376
- $A \times B$, 7
- B^A , 380
- B^c , 4
- $B_r(x_0)$, 174
- $\overline{B}_r(x_0)$, 174
- $C(I)$, 167
- \mathcal{C}^k , 228
- $\mathcal{C}(K; \mathbb{R}^q)$, 205
- d -cube, 180
- d -tuple, 161
- d -volume, 276
- $D_u f$, 244
- $dx_i \wedge dx_j$, 331
- E_{ij} , 304
- \overline{E} , 176
- e , 122
- E° , 176
- e_j , 164
- $F : D \rightarrow \mathbb{R}^q$, 191
- $F \times G$, 333
- f' , 84
- f_A , 289
- $f : A \rightarrow B$, 5
- $f \circ g$, 5
- $f(E)$, 5
- $f^{-1}(E)$, 5
- H^* , 328
- $L(f, P)$, 102, 277
- $\ell(\gamma)$, 319
- M^\perp , 222

- $\binom{n}{k}$, 13
- \mathbb{N} , 8
- p -series, 135
 - alternating, 141
- \mathbb{Q} , 17
- \mathbb{R} , 4
- \mathbb{R}^d , 161
- \mathbb{R}^n , 4
- S_{ij} , 304
- $T_i(a)$, 304
- $U(f, P)$, 102, 277
- $\|x\|$, 164
- $\|x\|_1$, 166
- $\|x\|_\infty$, 166
- \mathbb{Z} , 16
- π , 20
- χ_E , 281
- $\operatorname{curl} F$, 333, 335
- $\operatorname{div} G$, 335
- $\exp x$, 122
- $\operatorname{grad} f$, 243, 335
- $\operatorname{im}(L)$, 216
- \inf , 27
- $\inf_A f$, 30
- $\ker(L)$, 216
- $\lim a_n$, 36
- \liminf , 56
- \limsup , 56
- $\lim_{x \rightarrow a} f(x)$, 79
- \ln , 121
- \sup , 27
- $\sup_A f$, 30

- absolute convergence, 132
- absolute value, 33
- absolutely convergent series
 - rearrangement, 143
- addition
 - in \mathbb{Q} , 17
 - in \mathbb{R} , 23
 - in \mathbb{R}^d , 162
- additive
 - identity, 16, 162
 - inverse, 16, 163
- affine approximation, 230
 - best, 230
- affine function, 217
- affine subspace, 217
- aligned partition, 276
- aligned rectangle, 275
- alternating p -series, 141
- alternating series, 140
- alternating series test, 140
- Archimedean ordered field, 25
- Archimedean property, 25
- area of a surface, 353
- aspect ratio, 308
- associative law
 - for scalar multiplication, 162
 - for vector addition, 162
 - of addition, 16
 - of multiplication, 16
- Axiom of Choice, 382
 - consequences, 385

- base case, 9
- basis
 - of a vector space, 215
 - of an infinite-dimensional vector space, 385
- best affine approximation, 230
- bijection, 375
- bijective, 375
- binary operation, 16
- binomial formula, 13, 158, 159
- Bolzano-Weierstrass Theorem, 52
 - in \mathbb{R}^d , 171
- boundary, 176
 - of a 2-cell, 341
 - of a 3-cell, 360
 - of a p -cell, 370
 - of a p -chain, 370
 - of a cube, 359
- boundary map, 367
- bounded
 - function, 65
 - linear transformation, 212
 - sequence, 40, 43
 - set, 179
 - vector function, 198
- bounded above, 23, 40, 43
- bounded below, 26, 40, 43
- branch of the curve, 245

- cardinal
 - of a finite set, 375
- cardinality
 - of finite sets, 375
- Cartesian product, 7
- Cauchy principal value, 126
- Cauchy sequence
 - in \mathbb{R} , 53
 - in \mathbb{R}^d , 172

- in a metric space, 172
- Cauchy's Mean Value Theorem, 94
- Cauchy-Schwarz inequality, 165
- cell
 - 2-cell, 341
 - 2-cell in \mathbb{R}^d , 354
 - 3-cell, 360
 - 3-cell in \mathbb{R}^d , 364
 - simple, 341
- chain
 - 0-chain, 366
 - 1-chain, 366
 - p -chain, 369
 - in an ordered set, 383
- Chain Rule, 86
 - in several variables, 237
- change of coordinates, 266
 - polar, 264, 329
 - spherical, 265
- change of parameter, 323, 343
- change of variables, 241, 328
- change of variables formula, 311, 313, 340, 358
- characteristic function
 - of a set, 281
- closed
 - ball, 174
 - curve, 194
 - relatively, 184
 - set, 174
- closed differential form, 335, 373
- closure, 176
- coefficients
 - of a power series, 148, 154
- commutative group, 366
- commutative law
 - for vector addition, 162
 - of addition, 16
 - of multiplication, 16
- commutative ring, 16
 - of integers, 17
- compact, 179
 - image, 198
 - metric space, 182
- comparison test, 132
- complement of a set, 4
- complete
 - metric space, 172
 - ordered field, 23
- completeness axiom, 23
- component
 - connected, 186
 - function, 192
 - of a vector, 162, 164
- composition
 - of continuous functions, 63, 193
 - of functions, 5
- conditional convergence, 140
- conditionally convergent series
 - rearrangement, 141
- conical coordinates, 358
- connected
 - image, 199
 - set, 184
 - subset of \mathbb{R} , 185
- connected component, 186
- continuity
 - at a point, 60, 62, 193
 - of a power series sum, 150
 - of composite function, 63, 193
 - of vector functions, 191
 - uniform, 200
- continuous function, 61
 - boundedness, 65
 - extension, 71
 - image, 67
 - max/min, 65
 - when uniformly continuous, 70
- contraction mapping, 93
- converge
 - pointwise, 203
 - uniformly, 203
- convergence
 - absolute, 132
 - componentwise, 171
 - in \mathbb{R}^d , 177
 - in a metric space, 169
 - of a geometric series, 131
 - of sequences in \mathbb{R} , 36
 - of sequences in \mathbb{R}^d , 169
 - of series, 129
 - of series with non-negative terms, 132
 - pointwise, 74
 - uniform, 74
- convex set, 253
- countability
 - of the rational numbers, 378
- countable set, 378
- countably infinite, 378
- Cramer's Rule, 213
- critical points, 89
- crossing point, 245

- curve
 - branch of, 245
 - closed, 194
 - degenerate, 195
 - derivative of, 244, 317
 - parameterized, 194
 - piecewise smooth, 318
 - smooth, 318
 - tangent line, 244
 - trace of, 318
- cut number, 22
- cycle
 - 1-cycle, 367
 - p -cycle, 370
 - equivalence, 372
- cylinder, 196

- decreasing function, 67, 91
- Dedekind cut, 21
- degenerate
 - curve, 195
 - rectangle, 276
 - surface, 195
- dependent variable notation, 240
- derivative
 - and monotonicity, 91
 - and uniform continuity, 92
 - bounded, 92
 - definition, 84
 - directional, 243
 - of a power series, 151
 - of a smooth curve, 317
 - of an inverse function, 87
 - of curve, 244
 - theorems, 85
 - vanishing, 91
- diameter of a set, 181
- differentiable, 84
 - conditions for, 233
 - equivalent definition, 236
 - for vector functions, 230
- differential
 - of a 1-form, 332
 - of a 2-form, 334
 - of the inner product, 239
- differential form, 317
 - 1-form, 320
 - 2-form, 332
 - 3-form, 334
 - p -form, 335
 - closed, 335
 - exact, 335
 - higher-order, 331
 - transformation laws, 335
- differential matrix, 231, 232
- direction, 243
- directional derivative, 243
- disjoint sets, 5
- distance
 - in \mathbb{R} , 33
 - in \mathbb{R}^d , 164
 - in a metric space, 168
- distributive law, 16
 - for scalar multiplication, 162
- divergent series, 129
- division algorithm, 15
- domain of a function, 5, 59, 191
- dominated by a set, 376

- elementary function, 60
- elementary matrices, 304
- elements of a set, 2
- empty set, 3
- endpoints of a curve, 194
- equivalent
 - cycles, 372
 - paths, 324
- Euclidean
 - inner product, 163
 - metric, 169
 - space, 161
- exact differential form, 335
- exponent laws, 123
- exponential function, 60, 122
- extended real number system, 27
- exterior differential, 332, 334, 335
- exterior product, 332

- faces
 - of a p -cell, 370
 - of a cube, 359
- factors, 12
- field, 17
- field of rational numbers, 17
- finite subcover, 179
- fixed point, 93
- fluid flow, 363
- flux, 354
- form
 - 1-form, 320
 - 2-form, 332
 - 3-form, 334
 - p -form, 335
- Fourier coefficients, 119

- Fourier series, 148
- fraction, 17
- Fubini's Theorem
 - first version, 296
 - second version, 297
 - third version, 300
- function, 5
 - n -homogeneous, 241
 - affine, 217
 - domain, 5
 - graph, 7
 - image, 5
 - inverse image, 5
 - linear, 208
 - local inverse, 260
 - max/min, 30
 - non-differentiable, 234
 - one-to-one, 5, 260
 - onto, 5
 - smooth, 228
 - with singularities, 124
- Fundamental Theorem of Calculus
 - first form, 115
 - for curves, 322
 - second form, 116
- Gauss elimination, 304
- Gauss's Theorem
 - classical form, 363
 - for a 3-cell, 361
 - on a cube, 360
- geometric series, 131
 - convergence, 131
- gradient, 243
- graph of a function, 7
- gravitational force field, 365
- greatest lower bound, 26
- Green's Theorem
 - classical version, 346
 - on a cell, 344
 - on a rectangle, 338, 339
- group homomorphism, 367
- harmonic series, 130, 136
- Heine-Borel Theorem, 180
- homogeneous function, 241
- homomorphism, 367
- homotopic paths, 347
- identity
 - additive, 16
 - multiplicative, 16
- image
 - of a linear transformation, 216
 - under a function, 5
- image under a function, 5
- Implicit Function Theorem, 269
- improper integral, 123
- increasing function, 67, 91
- indeterminate forms, 93
- index of summation, 131
- induction
 - axiom, 8
 - for definitions, 9
 - for propositions, 9
 - step, 9
 - uses, 12
- inductive definition
 - of addition, 10
 - of product, 14
- inductive definitions, 9
- inductive proof
 - of associative law, 11
 - of the commutative law, 11
- infimum, 27
- infinite limits, 83
 - of sequences, 48
- infinite series, 129
- infinite-dimensional vector space
 - basis, 385, 386
- injection, 375
- injective, 375
- inner product, 163
 - space, 163, 169
- inner volume, 283
- integers, 17
- integrable, 104, 279, 288
 - over a Jordan region, 290
- integral, 104, 279
 - definition, 101
 - existence, 108
 - improper, 123
 - interval additivity, 112
 - linearity, 109
 - Mean Value Theorem, 112
 - multi-iterated, 300
 - of a 2-form, 339
 - of a 3-form, 358
 - of a power series, 150
 - of a series, 147
 - of a uniformly convergent sequence, 114, 291
 - order preserving, 111

- over I^3 , 359
- over a 2-cell, 343
- over a p -cell, 371
- over a p -chain, 371
- over a Cartesian product, 297
- over a Jordan region, 290
- over a parameterized 3-surface, 363
- over a parameterized surface, 348
- over a path, 321
- over the boundary of a 3-cell, 360
- upper and lower, 104
- with respect to arc length, 327
- with respect to surface area, 353
- integral test, 135
- integration by parts, 118
- interchange matrix, 304
- interior, 176
- Intermediate Value Theorem, 66
- intersection, 3
- interval additivity
 - of the integral, 112, 295
- interval of convergence, 149
- inverse
 - additive, 16
 - multiplicative, 17
 - of a matrix, 213
- inverse function, 68, 87, 263
 - local, 260
- Inverse Function Theorem, 264
- inverse image under a function, 5
- inverse trigonometric function, 60
- irrational numbers, 23
 - cardinality, 381
- isolated point, 189, 194

- Jordan region, 283
 - characterization, 286

- kernel of a linear transformation, 216

- L'Hôpital's Rule, 95
- Lagrange multipliers, 257
- Lagrange's remainder, 157
- laws of exponents, 123
- least upper bound, 23
- level set, 247
- limit
 - at $\pm\infty$, 80
 - in \mathbb{R}^d , 169
 - infinite, 83
 - of a composite function, 82
 - of a function, 79
 - of a monotone function, 84
 - of a sequence in \mathbb{R} , 36
 - of a vector function, 194
 - one sided, 80
- limit point, 193
- limits and continuity, 79
- linear
 - equations, 219
 - operator, 208
 - transformation, 208
- linear function, 208
 - image, 216
 - kernel, 216
 - matrix, 209
 - operations, 210
- linear subspace, 215
- linear transformation, 280
- linearity of the integral, 109
- linearly independent, 215
- linearly ordered set, 383
- lines in \mathbb{R}^p , 218
- local
 - max/min, 254
- log function, 60
- logarithm, 121
 - general, 123
- lower
 - bound, 26
 - integral, 104, 278
 - sum, 102, 277

- Main Limit Theorem
 - for functions, 82
 - for sequences, 44
 - for vectors, 171
- mathematical induction, 8
- matrix, 209
 - columns, 209
 - elementary, 304
 - interchange, 304
 - inverse, 213
 - multiplication, 211
 - non-singular, 213
 - of a linear function, 209
 - operations, 210
 - positive definite, 254
 - rows, 209
 - scale, 304
 - shear, 304
 - submatrix, 216
- max/min
 - for a continuous function, 65

- in two variables, 256
- local, 254
- of a function, 30
- Mean Value Theorem, 90
 - for the integral, 112
 - in several variables, 253
- metric space, 161, 168, 169
 - complete, 172
- Möbius band, 352
- monotone
 - function, 67
 - sequence, 46
- Monotone Convergence Theorem, 46
- monotonicity and the derivative, 91
- multiplication
 - by scalars, 162
 - in \mathbb{Q} , 17
 - in \mathbb{R} , 23
- multiplicative
 - identity, 16
 - inverse, 17
- natural domain, 59
- natural logarithm, 121
- natural numbers, 8
- negatively oriented, 349
 - 2-cell, 341
- neighborhood, 174
- nested sequence
 - of intervals, 51
 - of sets, 180
- non-decreasing
 - function, 91
 - sequence, 46
- non-differentiable function, 234
- non-increasing
 - function, 91
 - sequence, 46
- non-singular matrix, 213
- norm
 - Euclidean, 164
 - general, 166
 - sup, 205
- normal vector, 352
- normed vector space, 166, 169
- one-to-one, 5, 260
- onto, 5
- open
 - ball, 174
 - cover, 179
 - map, 262
 - relatively, 184, 197
 - set, 174
- Open Mapping Theorem, 262
- operations
 - on linear functions, 210
 - on matrices, 210
- operator norm, 212
- order
 - linear, 383
 - partial, 383
 - total, 383
 - well, 383
- order relation
 - in \mathbb{N} , 12
 - on \mathbb{Q} , 18
 - on \mathbb{R} , 23
- ordered basis, 341
- ordered field, 18
 - of rational numbers, 18
- orientable surface, 352, 363
- orientation, 350
 - negative, 351
 - of a smooth surface, 352
 - positive, 351
 - preserving, 323
 - reversing, 323
- origin, 162
- orthogonal vectors, 165
- outer volume, 283
- pairwise disjoint, 5
- parallelogram law, 167
- parameter
 - change, 323, 343, 349
 - independence, 324, 325, 349, 353
 - interval, 194, 317
- parameterization
 - smooth, 246
- parameterized
 - by arc length, 327
 - curve, 194
 - surface, 195, 246, 348
- parametric equations, 218
- partial derivative, 223
 - equality of mixed partials, 226
 - of order 2, 224
 - total degree, 225
- partial sum of a series, 129, 206
- partially ordered set, 383
- partition
 - of a rectangle, 276
 - of an interval, 101

- refinement, 103
- path, 318
 - equivalence, 324
 - piecewise linear, 186
 - simple, 322
 - simple closed, 322
- Peano's axioms, 8
- piecewise linear path, 186
- piecewise smooth curve, 318
- planes in \mathbb{R}^p , 219
- pointwise convergence, 74, 203
- polar change of coordinates, 264
- polynomial, 59
- positive definite matrix, 254
 - 2×2 case, 256
- positively oriented, 349
 - 2-cell, 341
 - 3-cell, 360
- power function, 60
- power series, 148
 - coefficients, 148, 154
 - continuity of sum, 150
 - derivative, 151
 - integration, 150
 - interval of convergence, 149
 - radius of convergence, 149
 - Taylor series, 154
- prime numbers, 12
- product of series, 144
- proper subset, 2
- properties of \mathbb{N} , 10

- radius of convergence, 149
- range of a function, 5
- rank
 - of a linear transformation, 216
 - of a matrix, 216
- ratio for a geometric series, 131
- ratio test, 137
- rational function, 60
- rational number field, 18
 - defects of, 19
- rational number system, 17
- real numbers, 21
- rearrangement of a series, 141, 143
- rectangle
 - aligned, 275
- recursion relation, 9
- reduced form, 366
 - of a 0-chain, 367
 - of a p -chain, 370
- refinement of a partition, 103, 278

- relatively
 - closed, 184
 - open, 184, 197
- relatively prime, 20
- remainder
 - Lagrange form, 157
 - Taylor's formula, 155
- Riemann integral, 104, 279
- Riemann sum, 101, 277
- root test, 136
- row reduction, 304
- Russell's paradox, 382

- saddle point, 256
- sawtooth function, 60
- scalar, 162
- scalar multiplication, 162
- scale matrices, 304
- Schröder-Bernstein Theorem, 377
- separated, 184
- separation theorem, 182
- sequence, 8
 - convergent, 36
 - in \mathbb{R}^d , 169
 - of functions, 73, 202
 - of partial sums, 130
 - of real numbers, 34
 - of statements, 8
 - pointwise convergent, 74
 - uniformly Cauchy, 77, 204
 - uniformly convergent, 74
- series, 129
 - p -series, 135
 - absolute convergence, 132
 - alternating, 140
 - alternating series test, 140
 - comparison test, 132
 - conditional convergence, 140
 - convergence, 129
 - divergent, 129
 - Fourier, 148
 - geometric, 131
 - harmonic, 130, 136
 - integral test, 135
 - integration of, 147
 - of functions, 146
 - partial sum, 129, 206
 - power, 148
 - product, 144
 - ratio test, 137
 - rearrangement, 141
 - root test, 136

- terms, 129
- uniform convergence, 147, 206
- Weierstrass M -test, 147
- with non-negative terms, 131
- set, 2
 - convex, 253
 - of volume zero, 285
- sets
 - equality of, 2
- shear matrices, 304
- similar sets, 376
- simple
 - 2-cell, 341
 - 3-cell, 360
 - closed path, 322
 - path, 322
- singleton subset, 366
- singular
 - matrix, 213
 - point, 89
- singularities, 124
- smooth
 - p -surface, 270, 351
 - curve, 318
 - function, 228
 - function on a square, 341
 - local inverse, 260
 - parameter change, 323, 349, 358
 - parameterization, 246, 270
- smoothly parameterized surface, 246, 348, 363
- sphere, 195
- spherical change of coordinates, 265
- squeeze principle, 43
- stationary point, 89
- Stokes's Theorem, 354
 - classical form, 356
 - for 3-cells in \mathbb{R}^d , 364
 - general form, 373
- submatrix, 216
- subrectangle, 276
- subsequence, 51
- subsequential limit, 56
- subset, 2
 - proper, 2
- subspace
 - affine, 217
 - linear, 215
- substitution, 118
- subtraction in a commutative ring, 17
- successor, 8
- sup norm, 205
- supremum, 27
- surface
 - p -surface, 317
 - area, 353
 - degenerate, 195
 - integral, 354
 - orientation, 352
 - parameterized, 195, 246
- surjection, 375
- surjective, 375
- tangent
 - line, 244
 - space, 246
 - vector, 245, 322, 327
- Taylor
 - formula, 155, 252
 - polynomial, 154
 - remainder, 155
 - series, 154
- term test, 130
- topological
 - properties, 179
 - space, 175
- topology for \mathbb{R}^d , 175
- totally ordered set, 383
- trace
 - of a 2-cell, 341
 - of a p -chain, 370
 - of a chain, 366
 - of a curve, 318
- transformation, 191
 - composition law, 337
- transformation law
 - for differential forms, 335
- transitive property, 14
- triangle inequality
 - for metric spaces, 168
 - for vectors, 165
 - in \mathbb{R} , 34
- trigonometric function, 60
- uncountable sets, 380
- uniform continuity, 69, 200
 - and the derivative, 92
- uniform convergence, 74, 203
 - and continuity, 75, 204
 - and the integral, 114, 291
 - of series, 147
 - tests for, 76
- uniformly Cauchy sequence, 77, 204

- union, 3
- unit
 - normal vector, 352
 - tangent vector, 327
 - vector, 243
- universal set, 4
- upper
 - bound, 23
 - integral, 104, 278
 - sum, 102, 277
- vanishing derivative, 91
- variable
 - change of, 241
 - dependent, 240
- vector, 162
 - addition, 162
 - components, 162
 - normal, 352
 - tangent, 245
- vector space, 162, 280
 - basis, 215
 - finite-dimensional, 215
 - infinite-dimensional, 385
 - linear subspace, 215
- vector-matrix
 - notation, 209
 - product, 209
- velocity field, 363
- volume, 283
 - inner, 283
 - of a rectangle, 276
 - outer, 283
 - zero, 285
- wedge product, 332
- Weierstrass M -test, 147, 206
- well ordering
 - for the natural numbers, 379
- well-ordered set, 383
- well-ordering principle, 15
- Well-ordering Theorem, 384
- Zermelo-Fraenkel axioms, 383
- zero vector, 162
- Zorn's Lemma, 383