
Contents

Preface	vii
Chapter 1. The Real Numbers	1
1.1. Sets and Functions	2
1.2. The Natural Numbers	8
1.3. Integers and Rational Numbers	16
1.4. The Real Numbers	21
1.5. Sup and Inf	26
Chapter 2. Sequences	33
2.1. Limits of Sequences	33
2.2. Using the Definition of Limit	38
2.3. Limit Theorems	42
2.4. Monotone Sequences	46
2.5. Cauchy Sequences	51
2.6. \liminf and \limsup	55
Chapter 3. Continuous Functions	59
3.1. Continuity	59
3.2. Properties of Continuous Functions	65
3.3. Uniform Continuity	69
3.4. Uniform Convergence	73
Chapter 4. The Derivative	79
4.1. Limits of Functions	79
4.2. The Derivative	84

4.3. The Mean Value Theorem	89
4.4. L'Hôpital's Rule	93
Chapter 5. The Integral	101
5.1. Definition of the Integral	101
5.2. Existence and Properties of the Integral	108
5.3. The Fundamental Theorems of Calculus	114
5.4. Logs, Exponentials, Improper Integrals	120
Chapter 6. Infinite Series	129
6.1. Convergence of Infinite Series	129
6.2. Tests for Convergence	134
6.3. Absolute and Conditional Convergence	140
6.4. Power Series	146
6.5. Taylor's Formula	153
Chapter 7. Convergence in Euclidean Space	161
7.1. Euclidean Space	161
7.2. Convergent Sequences of Vectors	168
7.3. Open and Closed Sets	174
7.4. Compact Sets	179
7.5. Connected Sets	184
Chapter 8. Functions on Euclidean Space	191
8.1. Continuous Functions of Several Variables	191
8.2. Properties of Continuous Functions	197
8.3. Sequences of Functions	202
8.4. Linear Functions, Matrices	207
8.5. Dimension, Rank, Lines, and Planes	215
Chapter 9. Differentiation in Several Variables	223
9.1. Partial Derivatives	223
9.2. The Differential	229
9.3. The Chain Rule	236
9.4. Applications of the Chain Rule	242
9.5. Taylor's Formula	251
9.6. The Inverse Function Theorem	260
9.7. The Implicit Function Theorem	266
Chapter 10. Integration in Several Variables	275
10.1. Integration over a Rectangle	275
10.2. Jordan Regions	282

10.3. The Integral over a Jordan Region	288
10.4. Iterated Integrals	294
10.5. The Change of Variables Formula	303
Chapter 11. Vector Calculus	317
11.1. 1-forms and Path Integrals	317
11.2. Change of Variables	323
11.3. Differential Forms of Higher Order	331
11.4. Green's Theorem	338
11.5. Surface Integrals and Stokes's Theorem	348
11.6. Gauss's Theorem	358
11.7. Chains and Cycles	365
Appendix. Degrees of Infinity	375
A.1. Cardinality of Sets	375
A.2. Countable Sets	378
A.3. Uncountable Sets	380
A.4. The Axiom of Choice	382
Bibliography	387
Index	389