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New York St. Louis San Francisco Auckland Bogotá  
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# Principles of Mathematical Analysis

**THIRD EDITION**

This book was set in Times New Roman.  
The editors were A. Anthony Arthur and Shelly Levine Langman;  
the production supervisor was Leroy A. Young.  
R. R. Donnelley & Sons Company was printer and binder.

This book is printed on acid-free paper.

**Library of Congress Cataloging in Publication Data**

Rudin, Walter, date  
Principles of mathematical analysis.  
(International series in pure and applied mathematics)  
Bibliography: p.  
Includes index.  
1. Mathematical analysis. I. Title.  
QA300.R8 1976 515 75-17903  
ISBN 0-07-054235-X

**PRINCIPLES OF MATHEMATICAL ANALYSIS**

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28 29 30 DOC/DOC 0 9 8 7 6 5 4 3 2 1 0

## CONTENTS

<b>Preface</b>	ix
<b>Chapter 1 The Real and Complex Number Systems</b>	1
Introduction	1
Ordered Sets	3
Fields	5
The Real Field	8
The Extended Real Number System	11
The Complex Field	12
Euclidean Spaces	16
Appendix	17
Exercises	21
<b>Chapter 2 Basic Topology</b>	24
Finite, Countable, and Uncountable Sets	24
Metric Spaces	30
Compact Sets	36
Perfect Sets	41

Connected Sets	42
Exercises	43
<b>Chapter 3 Numerical Sequences and Series</b>	<b>47</b>
Convergent Sequences	47
Subsequences	51
Cauchy Sequences	52
Upper and Lower Limits	55
Some Special Sequences	57
Series	58
Series of Nonnegative Terms	61
The Number $e$	63
The Root and Ratio Tests	65
Power Series	69
Summation by Parts	70
Absolute Convergence	71
Addition and Multiplication of Series	72
Rearrangements	75
Exercises	78
<b>Chapter 4 Continuity</b>	<b>83</b>
Limits of Functions	83
Continuous Functions	85
Continuity and Compactness	89
Continuity and Connectedness	93
Discontinuities	94
Monotonic Functions	95
Infinite Limits and Limits at Infinity	97
Exercises	98
<b>Chapter 5 Differentiation</b>	<b>103</b>
The Derivative of a Real Function	103
Mean Value Theorems	107
The Continuity of Derivatives	108
L'Hospital's Rule	109
Derivatives of Higher Order	110
Taylor's Theorem	110
Differentiation of Vector-valued Functions	111
Exercises	114

<b>Chapter 6 The Riemann-Stieltjes Integral</b>	<b>120</b>
Definition and Existence of the Integral	120
Properties of the Integral	128
Integration and Differentiation	133
Integration of Vector-valued Functions	135
Rectifiable Curves	136
Exercises	138
<b>Chapter 7 Sequences and Series of Functions.</b>	<b>143</b>
Discussion of Main Problem	143
Uniform Convergence	147
Uniform Convergence and Continuity	149
Uniform Convergence and Integration	151
Uniform Convergence and Differentiation	152
Equicontinuous Families of Functions	154
The Stone-Weierstrass Theorem	159
Exercises	165
<b>Chapter 8 Some Special Functions</b>	<b>172</b>
Power Series	172
The Exponential and Logarithmic Functions	178
The Trigonometric Functions	182
The Algebraic Completeness of the Complex Field	184
Fourier Series	185
The Gamma Function	192
Exercises	196
<b>Chapter 9 Functions of Several Variables</b>	<b>204</b>
Linear Transformations	204
Differentiation	211
The Contraction Principle	220
The Inverse Function Theorem	221
The Implicit Function Theorem	223
The Rank Theorem	228
Determinants	231
Derivatives of Higher Order	235
Differentiation of Integrals	236
Exercises	239
<b>Chapter 10 Integration of Differential Forms</b>	<b>245</b>
Integration	245

Primitive Mappings	248
Partitions of Unity	251
Change of Variables	252
Differential Forms	253
Simplexes and Chains	266
Stokes' Theorem	273
Closed Forms and Exact Forms	275
Vector Analysis	280
Exercises	288
<b>Chapter 11 The Lebesgue Theory</b>	<b>300</b>
Set Functions	300
Construction of the Lebesgue Measure	302
Measure Spaces	310
Measurable Functions	310
Simple Functions	313
Integration	314
Comparison with the Riemann Integral	322
Integration of Complex Functions	325
Functions of Class $L^2$	325
Exercises	332
<b>Bibliography</b>	<b>335</b>
<b>List of Special Symbols</b>	<b>337</b>
<b>Index</b>	<b>339</b>

## PREFACE

This book is intended to serve as a text for the course in analysis that is usually taken by advanced undergraduates or by first-year students who study mathematics.

The present edition covers essentially the same topics as the second one, with some additions, a few minor omissions, and considerable rearrangement. I hope that these changes will make the material more accessible and more attractive to the students who take such a course.

Experience has convinced me that it is pedagogically unsound (though logically correct) to start off with the construction of the real numbers from the rational ones. At the beginning, most students simply fail to appreciate the need for doing this. Accordingly, the real number system is introduced as an ordered field with the least-upper-bound property, and a few interesting applications of this property are quickly made. However, Dedekind's construction is not omitted. It is now in an Appendix to Chapter 1, where it may be studied and enjoyed whenever the time seems ripe.

The material on functions of several variables is almost completely rewritten, with many details filled in, and with more examples and more motivation. The proof of the inverse function theorem—the key item in Chapter 9—is

simplified by means of the fixed point theorem about contraction mappings. Differential forms are discussed in much greater detail. Several applications of Stokes' theorem are included.

As regards other changes, the chapter on the Riemann-Stieltjes integral has been trimmed a bit, a short do-it-yourself section on the gamma function has been added to Chapter 8, and there is a large number of new exercises, most of them with fairly detailed hints.

I have also included several references to articles appearing in the *American Mathematical Monthly* and in *Mathematics Magazine*, in the hope that students will develop the habit of looking into the journal literature. Most of these references were kindly supplied by R. B. Burckel.

Over the years, many people, students as well as teachers, have sent me corrections, criticisms, and other comments concerning the previous editions of this book. I have appreciated these, and I take this opportunity to express my sincere thanks to all who have written me.

WALTER RUDIN

# 1

## THE REAL AND COMPLEX NUMBER SYSTEMS

### INTRODUCTION

A satisfactory discussion of the main concepts of analysis (such as convergence, continuity, differentiation, and integration) must be based on an accurately defined number concept. We shall not, however, enter into any discussion of the axioms that govern the arithmetic of the integers, but assume familiarity with the rational numbers (i.e., the numbers of the form  $m/n$ , where  $m$  and  $n$  are integers and  $n \neq 0$ ).

The rational number system is inadequate for many purposes, both as a field and as an ordered set. (These terms will be defined in Secs. 1.6 and 1.12.) For instance, there is no rational  $p$  such that  $p^2 = 2$ . (We shall prove this presently.) This leads to the introduction of so-called “irrational numbers” which are often written as infinite decimal expansions and are considered to be “approximated” by the corresponding finite decimals. Thus the sequence

$$1, 1.4, 1.41, 1.414, 1.4142, \dots$$

“tends to  $\sqrt{2}$ .” But unless the irrational number  $\sqrt{2}$  has been clearly defined, the question must arise: Just what is it that this sequence “tends to”?