Analysis

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Preface

the main objectives the audience the structure of the book how to use this book acknowledgements references

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Part I

Limits

Chapter 1

Real numbers

1.1 Complete ordered fields

posets lattices (commutativity, associativity, absorption)

1.2 Asymptotic analysis

1.1 (Monotone sequences)**.** preserving inequalities limsup and liminf monotone convergence

1.2 (Extended real numbers)**.** We can extend addition (except $\infty + (-\infty)$), subtraction, multiplication (except $\infty \times 0$), division (except dividing by zero). Limits

sufficiently large asymptotic expressions growth and decay
Approximate sequences($\varepsilon/3$)

1.3 (Change of limits)**.**

$$|a_n - a| \le |a_n - b_{mn}| + |b_{mn} - b_m| + |b_m - a|$$

$$\lim_m \sup_n |a_n - b_{mn}| = 0$$

$$\lim_n |b_{mn} - b_m| = 0$$

$$a_n = b_{mn} + c_{mn} \le b_{mn} + \varepsilon$$

Exercises

1.4.

1.5 (Newton method)**.**

Problems

1. Every real sequence $(a_n)_{n=1}^\infty$ has a subsequence $(a_{n_k})_{k=1}^\infty$ such that $\lim_{k\to\infty} a_{n_k} = \limsup_{n\to\infty} a_n$.

Chapter 2

Metrics

2.1 Topology

2.1 (Metric spaces)**.** Let X be a set. A *metric* on X is a function $d : X \times X \to \mathbb{R}_{\geq 0}$ such that

(i) $d(x, y) = 0$ if and only if $x = y$, (nondegeneracy)

(ii) $d(x,z) \leq d(x, y) + d(y,z)$ for all $x, y,z \in X$, (triangle inequality)

(iii) $d(x, y) = d(y, x)$ for all $x, y \in X$. (symmetry)

A *metric space* is a set X equipped with a metric on X.

(a) A normed space X has a natural metric defined by $d(x, y) := \|x - y\|$.

(b) A subset of a metric space is a metric space with a metric given by restriction.

2.2 (Neighborhood systems)**.** A metric is often misunderstood as something that measures a distance between two points and belongs to the study of geoemtry. The main role of a metric is to make a system of small balls, sets of points whose distance from specified center points is less than fixed numbers. The balls centered at each point provide a concrete images of "system of neighborhoods at a point" in a more intuitive sense. In this viewpoint, a metric can be considered as a structure that lets someone accept the notion of neighborhoods more friendly.

Note that taking either ε or δ in analysis really means taking a ball of the very radius. Investigation of the distribution of open balls centered at a point is now an important problem.

Let X be a metric space. A set of the form

$$\{y \in X : d(x, y) < \varepsilon\}$$

for $x \in X$ and $\varepsilon > 0$ is called an *open ball centered at x with radius ε* and denoted by $B(x, \varepsilon)$ or $B_\varepsilon(x)$.

2.3 (Metric topology)**.** Let X be a metric space. The set of all open subsets of X is called the *topology* of X.

2.4 (Convergence and continuity in metric spaces)**.** Let $(x_n)_n$ be a sequence of points in a metric space X. We say that a point $x \in X$ is a *limit* of the sequence x_n or the sequence x_n *converges to x* if for arbitrarily small $\varepsilon > 0$, there exists n_0 such that

$$d(x_n, x) < \varepsilon, \qquad n > n_0.$$

The choice of n_0 may depend on x and ε. If it is satisfied, then we write

$$\lim_{n\to\infty} x_n = x,$$

or simply $x_n \to x$ as $n \to \infty$. We say a sequence is *convergent* if it converges to a point. If it does not converge to any points, then we say the sequence *diverges*.

A function $f : X \to Y$ between metric spaces is called *continuous at* $x \in X$ if for any ball $B(f(x), \varepsilon) \subset Y$, there is a ball $B(x, \delta) \subset X$ such that $f(B(x, \delta)) \subset B(f(x), \varepsilon)$. The function f is called *continuous* if it is continuous at every point on X.

(a) A sequence x_n in a metric space X converges to $x \in X$ if and only if $d(x_n, x)$ converges to zero.

(b) Let $f : X \to Y$ be a function between two metric spaces. If there is a constant C such that $d(x, y) \leq Cd(f(x), f(y))$ for all x and y in X, then f is continuous. In this case, f is particularly called *Lipschitz continuous* with the *Lipschitz constant* C.

2.5 (Equivalence of metrics)**.** topologically, uniformly, Lipschitz.

2.6. Limit points, boundary and closure

2.2

2.7 (Complete metric spaces)**.**

2.8 (Separable metric spaces)**.** separable iff second countable iff lindelof

2.3 Compact sets

Bolzano-Weierstrass

2.4 Connected sets

Exercises

Problems

Chapter 3

Norms

3.1 Banach spaces

3.1 (Unconditional convergence).

3.2 Series

convergence tests comparison limit comparison cauchy condensation integral....
ratio root

3.2 (Abel transform).

$$A_n(B_n - B_{n-1}) + (A_n - A_{n-1})B_{n-1} = A_nB_n - A_{n-1}B_{n-1}$$
$$\sum_{m<k\le n} A_k b_k = A_nB_n - A_mB_m - \sum_{m<k\le n} a_kB_{k-1}.$$

abel test

3.3 (Dirichlet test).

3.4 (Mertens' theorem). If $\sum_{k=0}^\infty a_k$ converges to A absolutely and $\sum_{k=0}^\infty b_k$ converges to B, then their Cauchy product $\sum_{k=0}^\infty c_k$ with $c_k := \sum_{l=0}^k a_l b_{k-l}$ converges to AB. Let

$$A_n := \sum_{k=0}^n a_k,\ B_n := \sum_{k=0}^n b_k, \quad \text{and} \quad C_n := \sum_{k=0}^n c_k.$$

Proof. Write
$$|C_n - AB| \le |C_n - A_nB_n| + |A_nB_n - AB|.$$
Since the limit of the second term $|A_nB_n - AB| \to 0$ is clear, we claim $|C_n - A_nB_n| \to 0$.

Fix any $\varepsilon > 0$. Note that $|B_n|$ is bounded by some $M > 0$. Write for some m,

$$\begin{aligned}|C_n - A_nB_n| &= |\sum_{k=0}^n a_k(B_n - B_{n-k})| \\ &\le |\sum_{k=0}^m a_k(B_n - B_{n-k})| + |\sum_{k=m+1}^n a_k(B_n - B_{n-k})| \\ &\le \sum_{k=0}^m |a_k||B_n - B_{n-k}| + \sum_{k=m+1}^n |a_k| \cdot 2M.\end{aligned}$$

Since $\sum_k a_k$ converges absolutely, we can take m such that

$$\sum_{k=m+1}^{\infty} |a_k| < \frac{\varepsilon}{2M}.$$

By taking limit $n \to \infty$, we have

$$\limsup_{n\to\infty} |C_n - A_n B_n| \leq 0 + \varepsilon.$$

Since $\varepsilon > 0$ is arbitrary, we have $\lim_n |C_n - A_n B_n| = 0$.

□

Exercises

3.5 (Cesàro mean).

3.6 (Recursive sine sequence). Let $a_{n+1} = \sin a_n$ and $a_n = 1$. We can use $\sin x = x - \frac{x^3}{6} + O(x^5)$.

$$a_n = \sqrt{3} n^{-\frac{1}{2}} - \frac{3\sqrt{3}}{20} n^{-\frac{3}{2}} + o(n^{-\frac{3}{2}}).$$

3.7 (Convergence rates of recursive sequences). If $a_{n+1} = a_n - f(a_n)$, $f(0) = 0$, $f(x) > 0$ for $0 < x < \varepsilon$, $f \in C^2$? then

$$f'(a_n) \sim \lim_{x\to 0+} \frac{f'(x)^2}{f''(x) f(x)} \frac{1}{n}.$$

Problems

1. If $a_n \to 0$, then $\frac{1}{n}\sum_{k=1}^{n} a_k \to 0$. (Cesàro mean)
2. If $a_n \geq 0$ and $\sum a_n$ diverges, then $\sum \frac{a_n}{1+a_n}$ also diverges.
3. If $a_n \geq 0$ and $\sum a_n < \infty$, then there are sequences $b_n \downarrow 0$ and $\sum c_n < \infty$ such that $a_n = b_n c_n$. (Very special case of the Cohen factorization)

Part II

Functions

Chapter 4

Continuity

4.1 Intermediate and extreme value theorems

left and right limits semicontinuous

4.2 Various continuities

Lipschitz uniform cauchy

Exercises

Problems

1. The set of local minima of a convex real function is connected.
2. Let $f : \mathbb{R} \to \mathbb{R}$ be continuous. The equation $f(x) = c$ cannot have exactly two solutions for every constant $c \in \mathbb{R}$.
3. A continuous function that takes on no value more than twice takes on some value exactly once.
4. Let f be a function that has the intermediate value property. If the preimage of every singleton is closed, then f is continuous.
5. If a continuous function $f : [0, \infty) \to \mathbb{R}$ has a limit at infinity, then it is uniformly continuous.
6. If $f : [0,1]^2 \to \mathbb{R}$ is continuous, then $g : [0,1] \to \mathbb{R}$ defined by $g(x) := \max_{y \in [0,1]} f(x,y)$ is continuous.

Chapter 5

Differentiation

5.1 Differentiability

5.1 (L'hopital's theorem).

5.2 Monotonicty and convexity

5.3 Taylor expansion

5.2 (Rolle's theorem). Let $f : [a, b] \to \mathbb{R}$ be a function that is continuous on $[a, b]$ and differentiable on (a, b).

(a) If $f(a) = f(b) = 0$, then there is $c \in (a, b)$ such that $f'(c) = 0$.

(b) Suppose f is $(n+1)$-times differentiable. If $f(a) = f'(a) = \cdots = f^{(n)}(a) = 0$ and $f(b) = 0$, then there is $c \in (a, b)$ such that $f^{(n+1)}(c) = 0$.

Proof. (a) If $f \equiv 0$, then it is clear. If not, we may assume there is $x \in (a, b)$ such that $f(x) > 0$ by multiplying -1. Since f is continuous, by the extreme value theorem, there is $c \in (a, b)$ such that c attains the maximum of f. Then, $f'(c) = 0$.

(b) By the induction, we have $c_n \in (a, b)$ such that $f^{(n)}(c) = 0$. By applying Rolle's theorem (the part (a)) for $f^{(n)}$, we have $c_{n+1} \in (a, c_n)$ such that $f^{(n+1)}(c_{n+1}) = 0$. □

5.3 (Mean value theorem).

$$\frac{f(b) - f(a)}{b - a} = f'(c)$$

5.4 (Taylor theorem).

5.4 Smooth functions

Exercises

5.5 (Variations on the mean value theorem). Let f be a differentiable function on the unit closed interval.

(a) If $f(0) = 0$ there is c such that $cf'(c) = f(c)$. (Flett)

(b) If $f(0) = 0$ there is c such that $cf(c) = (1 - c)f'(c)$.

5.6 (Dini derivatives).

5.7 (Darboux theorem).

Problems

1. If $\lim_{x\to\infty} f(x) = a$ and $\lim_{x\to\infty} f'(x) = b$, then $a = 0$.
2. Let f be a real C^2 function with $f(0) = 0$ and $f''(0) \neq 0$. Defined a function ξ such that $f(x) = xf'(\xi(x))$ with $|\xi| \leq |x|$, we have $\xi'(0) = 1/2$.
3. Let f be a C^2 function such that $f(0) = f(1) = 0$. We have $\|f\| \leq \frac{1}{8}\|f''\|$.
4. A smooth function such that for each x there is n having the nth derivative vanish is a polynomial.
5. If a real C^1 function f satisfies $f(x) \neq 0$ for x such that $f'(x) = 0$, then in a bounded set there are only finite points at which f vanishes.
6. Let a real function f be differentiable. For $a < a' < b < b'$ there exist $a < c < b$ and $a' < c' < b'$ such that $f(b) - f(a) = f'(c)(b-a)$ and $f(b') - f(a') = f'(c')(b' - a')$.
7. Let $f : [1, \infty) \to \mathbb{R}$ satisfy that $f(1) = 1$ and $f'(x) = (x^2 + f(x)^2)^{-1}$. Show that $\lim_{x\to\infty} f(x)$ exists in the open interval $(1, 1 + \frac{\pi}{4})$.
8. If $f : (0, \infty) \to \mathbb{R}$ is C^2 and satisfies $f'(x) \leq 0 < f(x)$ for all $x > 0$, then the boundedness of f'' implies $f'(x) \to 0$ as $x \to \infty$.
9. If a function $f : [0, 1] \to \mathbb{R}$ that is continuous on $[0, 1]$ and differentiable on $(0, 1)$ satisfies $f(0) = 0$ and $0 \leq f'(x) \leq 2f(x)$, then f is identically zero.
10. For C^2 function $f : \mathbb{R} \to \mathbb{R}$ we have $\|f'\|^2 \leq 4\|f\|\|f''\|$.
11. For a smooth function $f : \mathbb{R} \to \mathbb{R}$ such that $f'''(x) < 0$, we have $\frac{f'(x)+f'(y)}{2} < \frac{f(x)-f(y)}{x-y}$ for all $x \neq y \in \mathbb{R}$.

Chapter 6

Integration

6.1 Riemann integral

We are concerned only with integral on a closed interval, until considering improper integral.

6.1 (Order convergence)**.** Let $[a,b] \subset \mathbb{R}$ be a closed interval. We say a sequence $f_n : [a,b] \to \mathbb{R}$ *converges* to $f : [a,b] \to \mathbb{R}$ *in order* if there exist two monotone sequences of functions $p_n, q_n : [a,b] \to \mathbb{R}$ such that $p_n \le f_n \le q_n$, $p_n \uparrow f$, and $q_n \downarrow f$ as $n \to \infty$.

It is known that the order convergence cannot be topologized, that is, we cannot describe the order convergence in terms of open subsets and neighborhoods.

(a) The space of real-valued functions $[a,b] \to \mathbb{R}$ is Dedekind complete.

(b) The space of continuous functions $C([a,b],\mathbb{R})$ is not Dedekind complete.

6.2. Let E and F be posets. We say $e_i \in E$ *converges* to e *in order* if there exist two monotone nets a_i and b_i in E such that $a_i \le e_i \le b_i$ and $a_i \uparrow e$ and $b_i \downarrow e$. A map $\varphi : E \to F$ is said to be *order continuous* if it preserves supremum(is this a reasonable definition?). it preserves the order convergence. it is monotone and preserves supremum. etc.

6.3 (Step functions)**.** Let $[a,b] \subset \mathbb{R}$ be a closed interval. The integral is trivially defined for step functions. We want to approximate general functions with step functions.

A *step function* on $[a,b]$ is a function given by a linear combination of indicator functions on closed intervals in $[a,b]$. A function $f : [a,b] \to \mathbb{R}$ is calld *Riemann integrable* if there is a sequence $s_n : [a,b] \to \mathbb{R}$ of step functions such that $s_n \to f$ in order.

(a) The integral $\int_a^b s(x)\,dx := \sum_{i=1}^n c_i(b_i - a_i)$, where $s(x) = \sum_{i=1}^n c_i 1_{[a_i,b_i]}(x)$, is well-defined.

(b) The integral $\int_a^b f(x)\,dx := \lim_{n\to\infty} \int_a^b s_n(x)\,dx$ is well-defined.

Proof. (b) (need to investigate order density and order continuity to extend linear functional on step functions) □

Measure theoretic function spaces are all Dedekind complete Banach lattices.

simple functions are norm dense in $L^\infty(I)$. step functions are not norm dense in $L^\infty(I)$. step functions are order dense(?) in $L^\infty(I)$.

For a given real function on interval, each (tagged) partition provides a step function. Riemann integral: tagged partition Darboux integral: partition

6.4 (Fundamental theorem of calculus for continuous functions)**.**

6.2 Measurability

6.5 (Measurable sets).

6.6 (Measurable functions).

6.3 Lebesgue integral

6.7 (Integral of complex-valued functions).

6.4 Improper integral

It is about a infinite measure. For integrable function, it has no problem.

An improper integral must be interpreted as an extension of operators from L^1. There are various way to approximate the improper integral. We need to be able to justify the reason why each specific approximation is reasonable or not.

Exercises

Problems

1. Find the value of $\lim_{n\to\infty} \frac{1}{n}\left(\sum_{k=1}^{n} \frac{1}{n} f\left(\frac{k}{n}\right) - \int_0^1 f(x)\,dx\right)$.
2. Find all $a > 0$ and $b > 0$ such that $\int_0^\infty x^{-b}|\tan x|^a\,dx$ converges.
*3. If $xf'(x)$ is bounded and $x^{-1}\int_0^x f(t)\,dt \to L$ then $f(x) \to L$ as $x \to \infty$.
4. Show that for a continuous function $f : [0,1] \to \mathbb{R}$ we have $\int_0^1 x^2 f(x)\,dx = \frac{1}{3} f(c)$ for some $c \in [0,1]$.

Part III

Functional sequences

Chapter 7

Continuous functions

7.1 Uniform convergence

7.1. Let X be a compact metric space.

(a) $C(X)$ is complete.

Proof. (a) Suppose f_n is a Cauchy sequence in $C(X)$. Since f_n is pointwise Cauchy, we have a function f on X such that $f_n \to f$ pointwisely. We first claim that $f_n \to f$ uniformly. Fix $\varepsilon > 0$. Write

$$\begin{aligned} |f_n(x) - f(x)| &\le |f_n(x) - f_m(x)| + |f_m(x) - f(x)| \\ &\le \|f_n - f_m\| + |f_m(x) - f(x)|, \qquad n, m \ge 0,\ x \in X. \end{aligned}$$

Since f_n is uniformly Cauchy, there is n_0 such that

$$|f_n(x) - f(x)| < \varepsilon + |f_m(x) - f(x)|, \qquad n, m > n_0,\ x \in X.$$

Taking the pointwise limit $m \to \infty$, we have

$$|f_n(x) - f(x)| \le \varepsilon, \qquad n > n_0,\ x \in X.$$

Taking the supremum over $x \in X$ and limit superior $n \to \infty$, we obtain

$$\limsup_{n\to\infty} \|f_n - f\| \le \varepsilon.$$

Since ε is arbitrary, we have the uniform limit $f_n \to f$.

Now we claim f is continuous. Let $a \in X$ and fix $\varepsilon > 0$. Divide the error as

$$\begin{aligned} |f(x) - f(a)| &\le |f(x) - f_n(x)| + |f_n(x) - f_n(a)| + |f_n(a) - f(a)| \\ &\le 2\|f - f_n\| + |f_n(x) - f_n(a)|, \qquad n \ge 0,\ x \in X. \end{aligned}$$

Using the uniform convergence $f_n \to f$, we can fix n such that

$$|f(x) - f(a)| < \varepsilon + |f_n(x) - f_n(a)|, \qquad x \in X.$$

Then, taking limit superior $x \to a$ on the both-hand sides, we get

$$\limsup_{x\to a} |f(x) - f(a)| \le \varepsilon.$$

Since $\varepsilon > 0$ has been arbitrarily taken,

$$\lim_{x\to a} |f(x) - f(a)| = 0,$$

hence the continuity.

(b)

□

7.2

7.2 (Partition of unity).

7.3 (Urysohn lemma).

7.4 (Tietze extension).

7.3 Arzela-Ascoli theorem

7.4 Stone-Weierstrass theorem

7.5 (Bernstein polynomial). We want to show $\mathbb{R}[x]$ is dense in $C([0,1],\mathbb{R})$. Let $f \in C([0,1],\mathbb{R})$ and define *Berstein polynomials* $B_n(f) \in \mathbb{R}[x]$ for each n such that

$$B_n(f)(x) := \sum_{k=0}^{n} f\left(\frac{k}{n}\right)\binom{n}{k}x^k(1-x)^{n-k}.$$

(a) $B_n(f)$ uniformly converges to f on $[0,1]$.

(b) There is a sequence $p_n \in \mathbb{R}[x]$ with $p_n(0) = 0$ uniformly convergent to $x \mapsto |x|$ on $[-1,1]$.

Proof. (b) Let

$$B_n(x) := \sum_{k=0}^{n}\left|1-\frac{2k}{n}\right|\binom{n}{k}(1-2x)^k(2x-1)^{n-k}.$$

Since $B_n(x) \to |x|$ uniformly on $[-1,1]$ and $B_n(0) \to 0$, we have $B_n(x) - B_n(0) \to |x|$ uniformly on $[-1,1]$. □

7.6 (Taylor series of square root). We want to show the absolute value is approximated by polynomials in $C([-1,1],\mathbb{R})$ in another way. Let

$$f_n(x) := \sum_{k=0}^{n} a_k(x-1)^k$$

be the partial sum of the Taylor series of the square root function $\sqrt{x}$ at $x = 1$.

(a) By Abel's theorem, f_n uniformly converges to $\sqrt{x}$ on $[0,1]$

(b) There is a sequence $p_n \in \mathbb{R}[x]$ with $p_n(0) = 0$ uniformly convergent to $x \mapsto |x|$ on $[-1,1]$.

7.7 (Proof of Stone-Weierstrass theorem). Let X be a compact Hausdorff space and $S \subset C(X,\mathbb{R})$. We say that S *separates points* if for every distinct x and y in X there is $f \in S$ such that $f(x) \neq f(y)$, and that S *vanishes nowhere* if for every x in X there is $f \in S$ such that $f(x) \neq 0$.

Let $\mathcal{A} = \overline{S\mathbb{R}[S]}$ be the real Banach subalgebra of $C(X,\mathbb{R})$ generated by S.

(a) $\mathcal{A}$ is a lattice.

(b) $\mathcal{A}$ is dense in $C(X,\mathbb{R})$.

Locally compact version, complex version

7.8. Some examples

(a) $z\mathbb{R}[z]$ is dense in $C([1,2],\mathbb{R})$.

(b) $\mathbb{C}[z]$ is dense in $C([0,1],\mathbb{C})$.

(c) $z\mathbb{C}[z,\overline{z}]$ is dense in $C(\mathbb{T},\mathbb{C})$.

Exercises

7.9 (Weierstrass' nowhere differentiable function).

Problems

*1. Show that a sequence of functions $f_n : [0,1] \to [0,1]$ that satisfies $|f(x) - f(y)| \leq |x - y|$ whenever $|x - y| \geq \frac{1}{n}$ has a uniformly convergent subsequence.

2. Show that for a sequence of differentiable functions $f_n : \mathbb{R} \to \mathbb{R}$ that satisfies $|f_n'(x)| \leq 1$ for all $n \geq 1$ and $x \in \mathbb{R}$ its pointwise limit is continuous if it exists.

3. Show that a sequence of C^1 functions $f_n : [0,1] \to \mathbb{R}$ such that $|f_n'(x)| \leq x^{-\frac{1}{2}}$ for $x \in (0,1]$ and $\int_0^1 f_n(x)\,dx = 0$ for all $n \geq 1$ has a uniformly convergent subsequence.

Chapter 8

Differentiable functions

8.1 Differentiable class

C^1 is Banach: Let a sequence $f_n \in C^1$ satisfies $f_n \to f$ and $f_n' \to g$ uniformly. Write

$$\begin{aligned}\left|\frac{f(x)-f(a)}{x-a}-g(a)\right| &\le \left|\frac{f(x)-f(a)}{x-a}-\frac{f_n(x)-f_n(a)}{x-a}\right|+\left|\frac{f_n(x)-f_n(a)}{x-a}-f_n'(a)\right|+|f_n'(a)-g(a)|\\ &\le \frac{2\|f_n-f\|}{|x-a|}+\left|\frac{f_n(x)-f_n(a)}{x-a}-f_n'(a)\right|+\|f_n'-g\|, \qquad n\ge 0,\ x\ne a.\end{aligned}$$

For the second term, by the mean value theorem, there is $c \in [x,a]\cup[a,x]$ such that

$$\left|\frac{f_n(x)-f_n(a)}{x-a}-f_n'(a)\right| = |f_n'(c)-f_n'(a)| \le 2\|f_n'-g\|+|g(c)-g(a)|, \qquad n\ge 0, x\ne a.$$

Thus,

$$\left|\frac{f(x)-f(a)}{x-a}-g(a)\right| \le \frac{2\|f_n-f\|}{|x-a|}+|g(c)-g(a)|+3\|f_n'-g\|, \qquad n\ge 0, x\ne a.$$

Taking limit superior $n\to\infty$ and $x\to a$, from the continuity of g it follows that

$$\lim_{x\to a}\left|\frac{f(x)-f(a)}{x-a}-g(a)\right| = 0.$$

Therefore, $f' = g$.

8.2 Hölder spaces

8.3 Analytic functions

Power series uniform convergence and absolute convergence, abel theorem? differentiation convergence of radius, complex domain sum, product, composition, reciprocal? closed under uniform convergence identity theorem

Problems

1. Show that if $f:(-1,1)\to\mathbb{R}$ is a smooth function such that $|f^{(n)}(x)|\le 1$ for all $n\ge 1$ uniformly then f is analytic.

Chapter 9

Integrable functions

9.1

9.1 (Lebesgue criterion of Riemann integrability).

Part IV

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Chapter 10

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10.1 Tangent spaces

10.1 (Vector fields).

10.2 Inverse function theorem

Chapter 11

Differential forms

11.1 Multilinear algebra

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11.2 (Wedge product).

11.3 (One-forms).

11.4 (Multiple integral). volume forms, stone weierstrass and fubini

11.2 Vector calculus

11.5 (Exterior derivative).

11.6 (Musical isomorphisms).

11.7 (Inner product of differential forms). ONB

11.8 (Hodge star operator). Identification of 2-forms and vector fields

11.9 (Gradient, curl, and divergence).

11.10 (Potentials).

11.11 (Vector calculus identities).

Exercises

11.12 (Multivariable Taylor's theorem). Symmetric product

11.13 (Vector analysis in two dimension).

11.14 (Geometric algebra).

Chapter 12

Stokes theorem

12.1 Local coordinates

12.1 (Spherical coordinates)**.** Let $U = \mathbb{R}^3 \setminus \{(x, y, z) : x = 0,\ y \geq 0\}$.

$$(x, y, z) = (r \sin\theta \cos\varphi, r \sin\theta \sin\varphi, r \cos\theta)$$

for $(r, \theta, \varphi) \in (0, \infty) \times (0, \pi) \times (0, 2\pi)$. Orthonormal bases are

$$\left(\partial_r,\ \frac{1}{r}\partial_\theta,\ \frac{1}{r\sin\theta}\partial_\varphi\right),$$

$$(dr,\ r\,d\theta,\ r\sin\theta\,d\varphi),$$

$$(r^2 \sin\theta\,d\theta \wedge d\varphi,\ r\sin\theta\,d\varphi \wedge dr,\ r\,dr \wedge d\theta).$$

(a)

(b) The Laplacian is given by

$$\Delta f = \frac{1}{r^2}\frac{\partial}{\partial r}\left(r^2 \frac{\partial f}{\partial r}\right) + \frac{1}{r^2 \sin\theta}\frac{\partial}{\partial\theta}\left(\sin\theta \frac{\partial f}{\partial\theta}\right) + \frac{1}{r^2 \sin^2\theta}\frac{\partial^2 f}{\partial\varphi^2}.$$

Proof. Write df in the orthonormal basis

$$\begin{aligned} df &= \frac{\partial f}{\partial r}\,dr + \frac{\partial f}{\partial\theta}\,d\theta + \frac{\partial f}{\partial\varphi}\,d\varphi \\ &= \left(\frac{\partial f}{\partial r}\right) dr + \left(\frac{1}{r}\frac{\partial f}{\partial\theta}\right) r\,d\theta + \left(\frac{1}{r\sin\theta}\frac{\partial f}{\partial\varphi}\right) r\sin\theta\,d\varphi. \end{aligned}$$

After taking the Hodge star operator

$$\begin{aligned} * df &= \left(\frac{\partial f}{\partial r}\right) r^2 \sin\theta\,d\theta \wedge d\varphi + \left(\frac{1}{r}\frac{\partial f}{\partial\theta}\right) r\sin\theta\,d\varphi \wedge dr + \left(\frac{1}{r\sin\theta}\frac{\partial f}{\partial\varphi}\right) r\,dr \wedge d\theta \\ &= r^2 \sin\theta \frac{\partial f}{\partial r}\,d\theta \wedge d\varphi + \sin\theta \frac{\partial f}{\partial\theta}\,d\varphi \wedge dr + \frac{1}{\sin\theta}\frac{\partial f}{\partial\varphi}\,dr \wedge \theta, \end{aligned}$$

the differential is computed as

$$\begin{aligned} d * df &= d\left(r^2 \sin\theta \frac{\partial f}{\partial r}\right) d\theta \wedge d\varphi + d\left(\sin\theta \frac{\partial f}{\partial\theta}\right) d\varphi \wedge dr + d\left(\frac{1}{\sin\theta}\frac{\partial f}{\partial\varphi}\right) dr \wedge \theta \\ &= \left[\sin\theta \frac{\partial}{\partial r}\left(r^2 \frac{\partial f}{\partial r}\right) + \frac{\partial}{\partial\theta}\left(\sin\theta \frac{\partial f}{\partial\theta}\right) + \frac{1}{\sin\theta}\frac{\partial^2 f}{\partial\varphi^2}\right] dr \wedge d\theta \wedge d\varphi, \end{aligned}$$

so that we have

$$\begin{aligned}\Delta f = *d*df &= \frac{1}{r^2\sin\theta}\left[\sin\theta\frac{\partial}{\partial r}\left(r^2\frac{\partial f}{\partial r}\right)+\frac{\partial}{\partial\theta}\left(\sin\theta\frac{\partial f}{\partial\theta}\right)+\frac{1}{\sin\theta}\frac{\partial^2 f}{\partial\varphi^2}\right]\\ &= \frac{1}{r^2}\frac{\partial}{\partial r}\left(r^2\frac{\partial f}{\partial r}\right)+\frac{1}{r^2\sin\theta}\frac{\partial}{\partial\theta}\left(\sin\theta\frac{\partial f}{\partial\theta}\right)+\frac{1}{r^2\sin^2\theta}\frac{\partial^2 f}{\partial\varphi^2}\end{aligned}$$

□

12.2 Integration on curves and surfaces

12.2 (Line integral).

12.3 (Surface integral).

12.3 Stokes theorems

12.4 (Bump functions).

12.5 (Partition of unity).

12.6.