

MATH 424B - AUTUMN 2021 - SYLLABUS

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Continuity (*Lectures 1-4*)

1. Review of continuity from 327: $\varepsilon - \delta$ definition, sequential definition, composition and sum/product/quotient of continuous functions, Intermediate Value Theorem, Extreme Value Theorem; [*Fitzpatrick 3.1-3.2-3.3-3.5*]
2. Uniform continuity: $\varepsilon - \delta$ definition, sequential definition; [*Fitzpatrick 3.4*]
3. Monotone functions: criterion for continuity for monotone functions, continuity of the inverse; [*Fitzpatrick 3.6*]
4. Limits: $\varepsilon - \delta$ definition, sequential definition, composition and sum/product/quotient properties, function is continuous at a point iff the limit exists and equal the value of the function at that point. [*Fitzpatrick 3.7*]

[*Chapter 4 in Rudin is also an excellent reference for most of the topics above*]

Differentiation (*Lectures 7-13*)

5. Derivatives: tangent lines, definition of differentiable function and of its derivative, differentiable functions are continuous, composition and sum/product/quotient of differentiable functions, differentiating of the inverse; [*Fitzpatrick 4.1-4.2*]
6. MVT: Rolle's theorem, Mean Value Theorem, derivative is 0 iff function is constant, criterion for strict monotonicity, maxima and minima, Generalized (Cauchy) MVT, definition of infinite limits and limits to infinity, [de l'Hôpital rule \(OPTIONAL\)](#), Taylor's Theorem; [*Fitzpatrick 4.3 + Thm 4.23 + Rudin Thm 5.15*]
7. Intermediate Value Property: review of IVT, example of a function which is differentiable at a point but the derivative is not continuous, Darboux's Theorem (IVT for derivatives).

[*Chapter 5 in Rudin up to Thm 5.15 is also an excellent reference for most of the topics above*]

Integration (*Lectures 15-22*)

8. Partitions; upper and lower Riemann integrals; refinements; equivalent conditions for integrability (with ε or sequences); properties of the integral (sum, etc); integrability of step functions; integrability of continuous functions; integrability of monotone functions; composition and integrability of product and absolute value; [*Fitzpatrick 6.1-6.2-6.3*]
9. Fundamental Theorem of Calculus (two statements); integration by parts; change of variables; IVT for integrals; [*Fitzpatrick 6.4-6.5-7.2*]
10. [Riemann-Stieltjes integral \(OPTIONAL\)](#); [*Rudin Chapter 6 up to Thm 6.22*]

11. Improper integrals; [principal value integrals \(OPTIONAL\)](#).

[If you set $\alpha(x) = x$, Chapter 6 in Rudin up to Thm 6.22 is also an excellent reference for most of the topics above]

Sequences of functions (*Lectures 5-6, 23 + note from Week 5*)

12. Sequences of functions: pointwise convergence, uniform convergence, definition of uniform convergence using supremum, uniformly Cauchy sequences and equivalence to uniform convergence, uniform limit of continuous functions is continuous; [Fitzpatrick 9.2-9.3 + Thm 9.31]
13. Sequence of functions and integration; sequences of functions and differentiation; [Fitzpatrick Thms 9.32 & 9.33, Rudin Thms 7.16 & 7.17]
14. [Equicontinuity; Arzelà-Ascoli Theorem \(OPTIONAL\)](#). [HW7]
[Chapter 7 in Rudin up to Thm 7.25 is also an excellent reference for most of the topics above]

Series of functions (*Lectures 24-29*)

15. Absolute convergence, uniform convergence; results on uniformly convergent sequences translated for series (sequence of partial sums); Weierstrass M -test; [Rudin Thm 7.10]
16. Power series: radius of convergence; differentiation of power series; inversion of order of summations; Taylor's theorem; [Rudin 3.38-3.39-3.40 + Chapter 8 up to Thm 8.4]
17. Cauchy product: definition, two theorems on convergence. [Rudin 3.48-3.49-3.50-3.51 (proof on page 175)]
18. A continuous nowhere differentiable function. [Fitzpatrick 9.6]