## Calculus and Analysis

## Chun-Yen Shen

## Calculus I

- 1. System of real number 1
- 2. System of real number 2
- 3. System of real number 3
- 4. Completeness of Real Number, Weierstrass Theorem 1
- 5. Weierstrass Theorem 2, define subsequence, Cauchy Sequence
- 6. Least Upper Bound & Greatest Lower Bound
- 7. Continuous function, uniformly continuous, Lipchitz continuous
- 8. Intermediate value theorem, Extreme Value Theory
- 9. Rieman sum
- 10. Properties of integral, MVT/general MVT for integral, logarithm
- 11. Logarithm and exponential 1
- 12. Logarithm and exponential 2
- 13. Fundamental Theorem of Calculus 1, Rolle's Theorem, MVT for derivative 1
- 14. MVT for derivative 2, approximation by linear function, FTC 2
- 15. Properties of derivative, composite functions, chain rule
- 16. First/second derivative test
- 17. Order of magnitude, introduce an smooth function
- 18. Some example of oscillating functions, chain rule, method of substitution
- 19. Integration by parts
- 20. Integration of rational functions 1
- 21. Integration of rational functions 2, Improper integral 1

- 22. Improper integral 2
- 23. Taylor's series: Gamma function, power series, expansion of the logarithm
- 24. Taylor's series: Taylor's theorem, Cauchy's & Lagrange's remainder
- 25. Taylor's series: estimate remainder term, expansion of elementary
- 26. Taylor's series: examples
- 27. Taylor's polynomial: interpolation 1
- 28. Taylor's polynomial: interpolation 2, approximation in first order
- 29. Taylor's polynomial: approximation in second order
- 30. Taylor's polynomial: fixed point approximation, Stirling's formula
- 31. Series: concepts of convergence and divergence 1
- 32. Series: rearrangement, tests for absolute convergence and divergence 1
- 33. Series: tests for abs. convergence and divergence 2, sequences of functions
- 34. Series: pointwise/uniform convergence 1
- 35. Series: pointwise/uniform convergence 2
- 36. Series: power series, interval of convergence
- 37. Series: product of two power series
- 38. Series: expansion of given power series, infinite product
- 39. Fourier series: periodic function, complex notation 1
- 40. Fourier series: complex form 2, trigonometric formula, Riemann Lebesgue Lemma
- 41. Fourier series: examples of Fourier expansion
- 42. Fourier series: main theorem on Fourier expansion
- 43. Fourier series: examples of Fourier series 1
- 44. Fourier series: examples of Fourier series 2, Bessel's Inequality
- 45. Approximation by trigonometric and rational polynomial 1

- 46. Approximation by trigonometric and rational polynomial 2
- 47. Approximation by trigonometric and rational polynomial 3
- 48. Inner product
- 49. Bernoulli polynomial and their applications 1
- 50. Bernoulli polynomial and their applications 2

## Calculus II

- 1. Functions of multiple variables & partial derivative
- 2. Continuity
- 3. Differentiability & directional derivative (1)
- 4. Directional derivative (2) & tangent plane
- 5. Change of variables & Taylor series
- 6. MVT & Taylor expansion & Integral
- 7. Double integral & length of curve
- 8. Curvature & linear differential one form
- 9. Line integral
- 10. Heine-Borel theorem
- 11. Compact subset & Implicit Function theorem (1)
- 12. Implicit Function theorem (2)
- 13. Inverse Function theorem (1)
- 14. Inverse Function theorem (2) & extreme value
- 15. Lagrange Multiplier method
- 16. Examples & Hölder Inequality
- 17. sufficient condition for local max/min
- 18. Jordan measurable

- 19. Jordan area (1)
- 20. Jordan area (2)
- 21. Double integral (1)
- 22. Double integral (2)
- 23. Transformation of multiple integrals
- 24. Improper multiple integrals (1)
- 25. Improper multiple integrals (2) & volumes
- 26. Surface area
- 27. Surface area formula
- 28. Multiple integral in curved coordinate
- 29. Extend to  $\mathbb{R}^n$
- 30. Integral of unbounded set
- 31. Fourier integral theorem (1)
- 32. Fourier integral theorem (2)
- 33. Fourier transform decay property & Parseval's identity
- 34. Fourier transform of several variables
- 35. Green theorem
- 36. Divergence theorem
- 37. Prove Inverse Function theorem by Green theorem
- 38. Orientation of surface in  $\mathbb{R}^3$  I
- 39. Orientation of surface in  $\mathbb{R}^3$  II
- 40. Gauss theorem in  $\mathbb{R}^3$  I
- 41. Gauss theorem in  $\mathbb{R}^3$  II
- 42. Application of fluid

- 43. Stoke's theorem
- 44. General surface (partition of unit) (1)
- 45. General surface (partition of unit) (2)
- 46. General surface (partition of unit) (3) & functions of one complex variable
- 47. Complex function power series
- 48. Complex function differentiability
- 49. Conformal map & integration of analytic functions Cauchy's theorem
- 50. Complex integral theorem & Cauchy integral formula
- 51. Zeros, poles and residues

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