

Contents

I	Problems	11
1	Basic notions. Axioms of the real numbers	13
	1.0.1 Fundamentals of Logic	13
	1.0.2 Sets, Functions, Combinatorics	16
	1.0.3 Proving Techniques: Proof by Contradiction, Induction Fibonacci Numbers	18 21
	1.0.4 Solving Inequalities and Optimization Problems	22
1.1	Real Numbers	24
	1.1.1 Field Axioms	24
	1.1.2 Ordering Axioms	25
	1.1.3 The Archimedean Axiom	25
	1.1.4 Cantor Axiom	26
	1.1.5 The Real Line, Intervals	27
	1.1.6 Completeness Theorem, Connectivity	29
	1.1.7 Powers	29
2	Convergence of Sequences	31
	2.1 Theoretical Exercises	31
	2.2 Order of Sequences, Threshold Index	37
	2.3 Limit Points, \liminf , \limsup	40
	2.4 Calculating the Limit of Sequences	42
	2.5 Recursively Defined Sequences	46
	2.6 The Number e	48
	2.7 Bolzano–Weierstrass Theorem and Cauchy Criterion	50
	2.8 Infinite Sums: Introduction	50
3	Limit and Continuity of Real Functions	55
	3.1 Global Properties of Real Functions	55
	3.2 Continuity and Limits of Functions	57
	3.3 Calculating Limits of Functions	60
	3.4 Continuous Functions on a Closed Bounded Interval	64

3.5	Uniformly Continuous Functions	65
3.6	Monotony and Continuity	66
3.7	Convexity and Continuity	66
3.8	Exponential, Logarithm, and Power Functions	67
3.9	Trigonometric Functions and their Inverses	68
4	Differential Calculus and its Applications	71
4.1	The Notion of Differentiation	71
4.1.1	Tangency	76
4.2	Higher Order Derivatives	77
4.3	Local Properties and the Derivative	78
4.4	Mean Value Theorems	78
4.4.1	Number of Roots	79
4.5	Exercises for Extremal Values	79
4.5.1	Inequalities, Estimates	80
4.6	Analysis of Differentiable Functions	81
4.6.1	Convexity	82
4.7	The L'Hospital Rule	82
4.8	Polynomial Approximation, Taylor Polynomial	84
5	The Riemann Integral and its Applications	87
5.0.1	The Indefinite Integral	87
5.0.2	Properties of the Derivative	89
5.1	The Definite Integral	89
5.1.1	Inequalities for the Value of the Integral	91
5.2	Integral Calculus	91
5.2.1	Connection between Integration and Differentiation	92
5.3	Applications of the Integral Calculus	92
5.3.1	Calculating the Arclength	93
5.4	Functions of Bounded Variation	93
5.5	The Stieltjes integral	93
5.6	The Improper Integral	94
6	Infinite Series	97
7	Sequences and Series of Functions	103
7.1	Convergence of Sequences of Functions	103
7.2	Convergence of Series of Functions	105
7.3	Taylor and Power Series	107
8	Differentiability in Higher Dimensions	109
8.1	Real Valued Functions of Several Variables	109
8.1.1	Topology of the n -dimensional Space	109

8.1.2	Limits and Continuity in \mathbb{R}^n	112
8.1.3	Differentiation in \mathbb{R}^n	114
8.2	Vector Valued Functions of Several Variables	120
8.2.1	Limit and Continuity	120
8.2.2	Differentiation	120
9	Jordan Measure, Riemann Integral in Higher Dimensions	123
10	The Integral Theorems of Vector Calculus	131
10.1	The Line Integral	131
10.2	Newton-Leibniz Formula	132
10.3	Existence of the Primitive Function	133
10.4	Integral Theorems	135
11	Measure Theory	139
11.1	Set Algebras	139
11.2	Measures and Outer Measures	140
11.3	Measurable Functions. Integral	141
11.4	Integrating Sequences and Series of Functions	141
11.5	Fubini Theorem	142
11.6	Differentiation	143
12	Complex differentiability	145
12.0.1	Complex numbers	145
12.0.2	The Riemann sphere	148
12.1	Regular functions	148
12.1.1	Complex differentiability	148
12.1.2	The Cauchy–Riemann equations	149
12.2	Power series	149
12.2.1	Domain of convergence	149
12.2.2	Regularity of power series	150
12.2.3	Taylor series	151
12.3	Elementary functions	151
12.3.1	The complex exponential and trigonometric functions	151
12.3.2	Complex logarithm	152
13	The Complex Line Integral and its Applications	155
13.0.3	The complex line integral	155
13.0.4	Cauchy’s theorem	156
13.1	The Cauchy formula	157
13.2	Power and Laurent series expansions	159
13.2.1	Power series expansion and Liouville’s theorem	159
13.2.2	Laurent series	160

13.3	Local properties of holomorphic functions	161
13.3.1	Consequences of analyticity	161
13.3.2	The maximum principle	161
13.4	Isolated singularities and residue formula	162
13.4.1	Singularities	162
13.4.2	Cauchy's theorem on residues	162
13.4.3	Residue calculus	165
13.4.4	Applications	166
	Evaluation of series	166
	Evaluation of integrals	167
13.4.5	The argument principle and Rouché's theorem	170
14	Conformal maps	173
14.1	Fractional linear transformations	173
14.2	Riemann mapping theorem	175
14.3	Schwarz lemma	178
14.4	Caratheodory's theorem	179
14.5	Schwarz reflection principle	180
II	Solutions	181
15	Hints and final results	183
16	Solutions	195