Contents

Preface vii

1. Vectors and Tensors 1

1-1. The Plane 1

TWO-DIMENSIONAL VECTORS 1

MULTIPLICATION BY A REAL NUMBER, ADDITION, AND SUBTRACTION 2

SCALAR PRODUCT 4

COORDINATE SYSTEMS 5

ANALYTIC GEOMETRY 7

CHANGING SYSTEM OF COORDINATES 9

1-2. The Space of Three Dimensions 14

THREE-DIMENSIONAL VECTORS 14

VECTOR PRODUCT 14

COORDINATE SYSTEMS 16

ANALYTIC GEOMETRY 18

SOME VECTOR IDENTITIES 20

CHANGING SYSTEM OF COORDINATES 21

1-3. Vectors and Scalars 25

PLANE GEOMETRY AS A SPECIAL CASE OF SOLID GEOMETRY 25

REPRESENTATION OF VECTORS 25

SCALARS. THE SCALAR PRODUCT 26

VECTORS. THE VECTOR PRODUCT 27

1-4. N-Dimensional Vectors 28

DEFINITION OF A VECTOR 28

VECTOR OPERATIONS 29

LINEAR INDEPENDENCE 30

BASES OF A VECTOR SYSTEM 32

LINEAR VECTOR SPACES 33

1-5. Determinants 35

DEFINITION OF A DETERMINANT 35
COFACTOR AND COMPLEMENTARY MINOR 38
RULES FOR DETERMINANTS 40
1-6. *Linear Equations* 43
FORMULATIONS OF THE PROBLEM 43
SOLUTIONS IN A SPECIAL CASE 44
HOMOGENEOUS EQUATIONS 45
1-7. *Matrices* 47
VECTORS IN MATRIX NOTATION 47
LINEAR VECTOR FUNCTIONS 48
OPERATIONS WITH SQUARE MATRICES 51
OPERATIONS WITH MATRICES IN GENERAL 53
SPECIAL MATRICES 54
INVERSE MATRICES 56
ORTHOGONAL MATRICES 58
ORTHOGONAL MATRICES OF ORDERS TWO AND THREE 59
1-8. *Vectors and Tensors* 64
COORDINATE TRANSFORMATIONS IN TWO AND THREE DIMENSIONS 64
COORDINATE TRANSFORMATIONS IN N DIMENSIONS 65
VECTORS 66
TENSORS 67
THE TWO USES OF SQUARE MATRICES 70
SOME GENERAL REMARKS 72
1-9. *Diagonalization* 73
FORMULATION OF THE PROBLEM 73
THE EIGENVALUE PROBLEM 75
SOLUTION OF THE PROBLEM 75
SIMILAR MATRICES 76
MATRIX FUNCTIONS 77
REDUCTION OF QUADRATIC FORMS IN TWO DIMENSIONS 78
REDUCTION OF QUADRATIC FORMS IN THREE DIMENSIONS 82
1-10. *Complex Numbers* 87
OPERATIONS WITH COMPLEX NUMBERS 87
COMPLEX ROOTS OF POLYNOMIALS 88
COMPLEX MATRICES 90
LINEAR EQUATIONS WITH COMPLEX NUMBERS 91

2. *Groups and Group Representations* 93

2-1. *Introduction* 93
THE GROUP CONCEPT 93
FINITE GROUPS 94
INFINITE GROUPS 97
SUBGROUPS 98
ISOMORPHISM. ABSTRACT GROUPS 98
2-2. *Finite Abstract Groups* 102
THE ORDER OF AN ELEMENT 102

FINITE SUBGROUPS 103
SETS OF GENERATORS AND DEFINING RELATIONS 104
THE DIRECT PRODUCT OF TWO GROUPS 105
CLASSES OF CONJUGATE ELEMENTS 107
2-3. Group Representations 108
EQUIVALENT REPRESENTATIONS 110
IRREDUCIBLE REPRESENTATIONS 111
UNITARY REPRESENTATIONS 113
CHARACTERS 118
2-4. Some Important Finite Groups 123
THE CYCLIC AND THE DIHEDRAL GROUPS 123
PERMUTATION GROUPS 125
SURVEY OF GROUPS UP TO ORDER 8 126
AN APPLICATION OF GROUP THEORY 128

3. Functions of One Variable ***131***

3-1. Real-Valued Functions of One Real Variable 131
THE NOTION OF A FUNCTION 131
REAL FUNCTIONS 132
SEQUENCES 134
LIMITS OF FUNCTIONS 136
CONTINUITY OF FUNCTIONS 137
VANISHING FUNCTIONS 138
3-2. Definite Integrals 139
DEFINITION OF A DEFINITE INTEGRAL 139
A GEOMETRIC INTERPRETATION 140
SOME RULES FOR DEFINITE INTEGRALS 142
THE MEAN VALUE THEOREM FOR INTEGRALS 143
3-3. Differentiable Functions 144
DEFINITION OF A DERIVATIVE 144
RULES FOR DIFFERENTIATION 146
DIFFERENTIALS 148
COMPOSITE FUNCTIONS 149
INVERSE FUNCTIONS 150
THE MEAN VALUE THEOREM FOR DERIVATIVES 152
3-4. Indefinite Integrals 155
EXISTENCE OF PRIMITIVE FUNCTIONS 155
A FUNDAMENTAL THEOREM 156
INTEGRATION FORMULAS 156
DEFINITE INTEGRALS 158
3-5. Taylor's Formula 160
AN APPLICATION OF TAYLOR'S FORMULA 161
ANOTHER FORM OF TAYLOR'S FORMULA 162
L'HÔPITAL'S RULE 163

3-6. Inverses of the Trigonometric Functions 165
THE TRIGONOMETRIC FUNCTIONS 165
THE FUNCTION ARC COSINE 167
THE FUNCTION ARC SINE 169
THE FUNCTION ARC TANGENT 170
THE FUNCTION ARC COTANGENT 171
SOME INDEFINITE INTEGRALS 172
3-7. Logarithmic Functions 173
THE NATURAL LOGARITHM 173
OTHER LOGARITHMIC FUNCTIONS 175
THE LOGARITHMIC SCALE 176
SEMILOGARITHMIC PAPER 177
USE OF SEMILOGARITHMIC PAPER 178
3-8. Exponential Functions 179
INVERSES OF THE LOGARITHMIC FUNCTIONS 179
THE FUNCTION e^x 180
EXPONENTIAL FUNCTIONS AND SEMILOGARITHMIC PAPER 181
3-9. Power Functions 183
POWER FUNCTIONS 183
LOGARITHMIC PAPER 184
BEHAVIOR OF SOME IMPORTANT FUNCTIONS AS $x \to \infty$ 185
3-10. Hyperbolic Functions 187
AN INVERSE OF COSH 188
THE INVERSE OF SINH 189
THE INVERSES OF TANH AND COTH 191
3-11. Indefinite Integration 193
INTEGRATION OF RATIONAL FUNCTIONS 193
INTEGRATION OF ROOT EXPRESSIONS 194
INTEGRATION LEADING TO INTRODUCTION OF NEW FUNCTIONS 195
3-12. Definite Integration 197
IMPROPER INTEGRALS 197
THE GAMMA FUNCTION 199
3-13. Mathematics in Science 201
RIGORISM AND MATHEMATICS 201
FURTHER EXAMPLES 202
3-14. Vector-Valued Functions of One Real Variable 204
VECTOR FUNCTIONS 204
GRAPHS OF VECTOR FUNCTIONS 205
VECTOR SEQUENCES 206
CONTINUITY OF VECTOR FUNCTIONS 207
DIFFERENTIABILITY OF VECTOR FUNCTIONS 208
TAYLOR'S FORMULA 209
ARC LENGTH 211
MOTION OF A PARTICLE 212
3-15. Polar Coordinates 214
COORDINATE SYSTEMS 214
PLANE POLAR COORDINATES 214
EQUATIONS IN POLAR COORDINATES 215

INFINITESIMAL CONSIDERATIONS 216
SPHERICAL COORDINATES 218
CYLINDRICAL COORDINATES 219
3-16. Complex-Valued Functions 220
COMPLEX NUMBERS AND POLAR COORDINATES 220
COMPLEX-VALUED FUNCTIONS OF ONE COMPLEX VARIABLE 221
COMPLEX-VALUED FUNCTIONS OF ONE REAL VARIABLE 222
THE COMPLEX EXPONENTIAL FUNCTION 223

4. Functions of Several Variables 225
4-1. Real-Valued Functions of Several Real Variables 225
LIMITS 227
CONTINUITY 228
4-2. Differentiable Functions of Several Real Variables 230
PARTIAL DERIVATIVES 230
DIFFERENTIABILITY 231
A SUFFICIENT CONDITION FOR DIFFERENTIABILITY 232
THE TOTAL DIFFERENTIAL 233
GENERALIZATION TO SEVERAL VARIABLES 235
COMPOSITE FUNCTIONS 235
DIRECTIONAL DERIVATIVES 237
HOMOGENEOUS FUNCTION 238
LEIBNIZ' RULE 239
4-3. Taylor's Formula 240
PARTIAL DERIVATIVES OF HIGHER ORDER 240
TAYLOR'S FORMULA FOR FUNCTIONS OF TWO VARIABLES 242
EXTREME VALUES OF FUNCTIONS OF TWO VARIABLES 243
4-4. Total Differentials 248
PRIMITIVE FUNCTIONS OF TWO VARIABLES 248
A NECESSARY CONDITION 248
INTEGRATING FACTORS 251
GENERALIZATIONS TO SEVERAL VARIABLES 252
4-5. Line Integrals 253
DEFINITION OF THE LINE INTEGRAL 254
LINE INTEGRALS AND TOTAL DIFFERENTIALS 258
APPLICATIONS OF LINE INTEGRALS IN THERMODYNAMICS 259
GENERALIZATION TO SEVERAL VARIABLES 262
APPLICATIONS OF LINE INTEGRALS IN MECHANICS 263
4-6. Double Integrals 266
DEFINITION OF A DOUBLE INTEGRAL 266
REDUCTION IN RIGHT-ANGLED COORDINATES 267
REDUCTION IN POLAR COORDINATES 272
GREEN'S THEOREM 278
APPLICATIONS OF DOUBLE INTEGRALS 280
4-7. Triple Integrals 282
DEFINITION OF A TRIPLE INTEGRAL 282

REDUCTION IN RIGHT-ANGLED COORDINATES 283
REDUCTION IN CYLINDRICAL COORDINATES 286
REDUCTION IN SPHERICAL COORDINATES 288
CHANGE OF VARIABLES IN TRIPLE INTEGRALS 291
A MISUSE OF INFINITESIMALS 294
4-8. Surface Integrals 296
DEFINITION OF A SURFACE INTEGRAL 296
EVALUATION OF SURFACE INTEGRALS 297
4-9. Vector Analysis 299
SCALAR AND VECTOR FIELDS 299
DIFFERENT REPRESENTATIONS OF A GIVEN FIELD 300
THE GRADIENT FIELD 301
GEOMETRIC INTERPRETATION OF THE GRADIENT VECTOR 302
THE DIVERGENCE AND THE ROTATION OF A VECTOR FIELD 304
RELATIONSHIPS BETWEEN THE FIELDS INTRODUCED 304
GAUSS' THEOREM 305
APPLICATION OF GAUSS' THEOREM 306
STOKES' THEOREM 308
TOTAL DIFFERENTIALS IN THREE VARIABLES 309
4-10. Vector-Valued Functions of Two Real Variables 311
CONTINUOUS VECTOR FUNCTIONS 311
DIFFERENTIABLE VECTOR FUNCTIONS 313
DIFFERENTIABLE SURFACES 314
AREA OF A DIFFERENTIABLE SURFACE 316

5. Infinite Series 319

5-1. Series with Constant Terms 316
THE NOTION OF AN INFINITE SERIES 319
CONVERGENCE OF SERIES WITH POSITIVE TERMS 321
CONVERGENCE OF AN ARBITRARY SERIES 323
OPERATIONS WITH CONVERGENT SERIES 326
INFINITE PRODUCTS 327
5-2. Series with Variable Terms 330
UNIFORM CONVERGENCE 330
5-3. Power Series 331
CONVERGENCE OF POWER SERIES 331
ANALYTIC FUNCTIONS 333
5-4. The Laplace Transformation and the Gamma Function 336
LAPLACE TRANSFORMS 336
APPLICATIONS OF THE LAPLACE TRANSFORMS 339
THE GAMMA FUNCTION 340
5-5. Orthogonal Systems of Functions 343
ORTHOGONAL FUNCTIONS AND SERIES EXPANSIONS 343
CONVERGENCE OF THE SERIES 345
5-6. Fourier Series 347
TRIGONOMETRIC FOURIER SERIES 347

EXPONENTIAL FOURIER SERIES 349
5-7. Legendre Polynomials 351
APPLICATION OF LEGENDRE POLYNOMIALS TO CURVE FITTING 354
APPLICATION OF LEGENDRE POLYNOMIALS IN DESCRIBING FIELDS 355
5-8. Fourier Transformations 357
EXPONENTIAL FOURIER TRANSFORMS 357
OTHER FOURIER TRANSFORMS 359

6. Differential Equations 363

6-1. Ordinary Differential Equations of the First Order 363
SOME DEFINITIONS 363
AN EXISTENCE AND UNIQUENESS THEOREM 364
DIFFERENTIAL EQUATIONS ON DIFFERENTIAL FORM 366
TOTAL DIFFERENTIALS AND INTEGRATING FACTORS 368
THE LINEAR DIFFERENTIAL EQUATION OF THE FIRST ORDER 370
SETTING UP DIFFERENTIAL EQUATIONS 371
6-2. Ordinary Differential Equations of the Second Order 375
THE HOMOGENEOUS LINEAR DIFFERENTIAL EQUATION OF THE SECOND ORDER 375
THE INHOMOGENEOUS LINEAR DIFFERENTIAL EQUATION OF THE SECOND ORDER 378
EQUATIONS WITH CONSTANT COEFFICIENTS 379
EULER'S DIFFERENTIAL EQUATION 382
6-3. Coupled Differential Equations 384
SOLUTION BY ITERATION 384
EQUATIONS WITH CONSTANT COEFFICIENTS 385
AN EXAMPLE FROM CLASSICAL MECHANICS 388
NONLINEAR COUPLED FIRST-ORDER EQUATIONS 389
6-4. Solution by Series Expansion 394
6-5. Eigenvalue Problems 396
BOUNDARY VALUE PROBLEMS 396
HERMITIAN OPERATORS 398
RITZ' VARIATIONAL METHOD 400
6-6. Calculus of Variations 404
EULER'S EQUATION 404
AN APPLICATION IN CLASSICAL MECHANICS 408
ISOPERIMETRIC PROBLEMS 410
THE INVERSE PROBLEM 413
6-7. Partial Differential Equations 415

7. Complex Functions 423

7-1. Complex-Valued Functions of One Complex Variable 423
COMPLEX NUMBERS 423
SEQUENCES AND SERIES 424

LIMITS AND CONTINUITY 426
7-2. Differentiation and Integration 429
DERIVATIVES AND DIFFERENTIALS 429
INTEGRALS 432
ANALYTIC FUNCTIONS 436
POWER SERIES 438
INVERSE FUNCTIONS 439
7-3. Integration and Series Expansions 441
CAUCHY'S INTEGRAL FORMULA 441
THE TAYLOR EXPANSION 443
THE LAURENT EXPANSION 444
RESIDUES 446

8. Numerical Analysis 451

8-1. Interpolation 451
PROBLEMS IN NUMERICAL ANALYSIS 451
LAGRANGE'S INTERPOLATION FORMULA 452
NEWTON'S FORMULA 454
AITKEN'S METHOD 459
8-2. Differentiation and Integration 460
NUMERICAL DIFFERENTIATION 460
NUMERICAL INTEGRATION 462
8-3. Asymptotic Formulas for Integrals 465
ASYMPTOTIC METHODS 465
8-4. Symbolic Calculus with Differences 467
THE DIFFERENCE OPERATORS 467
THE EULER-MACLAURIN FORMULA 470
EULER'S METHOD 474
8-5. Solution of Equations 476
EXACT SOLUTION OF QUADRATIC AND CUBIC EQUATIONS 476
ESTIMATION OF THE ROOTS OF EQUATIONS 477
ITERATIVE PROCESSES. THE NEWTON-RAPHSON METHOD 478
8-6. Numerical Solution of Differential Equations 482
FIRST-ORDER EQUATIONS 482
SECOND-ORDER EQUATIONS 484
8-7. Numerical Analysis of Experimental Data 486

Index