

# Contents

PREFACE	vii
CHAPTER 0 PRELIMINARIES	
0.0 Introduction	1
0.1 Reading mathematics	1
0.2 Quantifiers and negation	4
0.3 Set theory	6
0.4 Functions	9
0.5 Real numbers	17
0.6 Infinite sets	22
0.7 Complex numbers	25
CHAPTER 1 VECTORS, MATRICES, AND DERIVATIVES	
1.0 Introduction	32
1.1 Introducing the actors: Points and vectors	33
1.2 Introducing the actors: Matrices	42
1.3 Matrix multiplication as a linear transformation	56
1.4 The geometry of $\mathbb{R}^n$	67
1.5 Limits and continuity	83
1.6 Five big theorems	104
1.7 Derivatives in several variables as linear transformations	119
1.8 Rules for computing derivatives	137
1.9 The mean value theorem and criteria for differentiability	145
1.10 Review exercises for Chapter 1	152
CHAPTER 2 SOLVING EQUATIONS	
2.0 Introduction	159
2.1 The main algorithm: Row reduction	160
2.2 Solving equations with row reduction	166
2.3 Matrix inverses and elementary matrices	175
2.4 Linear combinations, span, and linear independence	180
2.5 Kernels, images, and the dimension formula	192
2.6 Abstract vector spaces	207
2.7 Eigenvectors and eigenvalues	219
2.8 Newton's method	232
2.9 Superconvergence	252
2.10 The inverse and implicit function theorems	258
2.11 Review exercises for Chapter 2	277

CHAPTER 3 MANIFOLDS, TAYLOR POLYNOMIALS, QUADRATIC FORMS, AND CURVATURE	
3.0	Introduction 283
3.1	Manifolds 284
3.2	Tangent spaces 305
3.3	Taylor polynomials in several variables 314
3.4	Rules for computing Taylor polynomials 325
3.5	Quadratic forms 332
3.6	Classifying critical points of functions 342
3.7	Constrained critical points and Lagrange multipliers 349
3.8	Probability and the singular value decomposition 367
3.9	Geometry of curves and surfaces 378
3.10	Review exercises for Chapter 3 396
CHAPTER 4 INTEGRATION	
4.0	Introduction 401
4.1	Defining the integral 402
4.2	Probability and centers of gravity 417
4.3	What functions can be integrated? 424
4.4	Measure zero 430
4.5	Fubini's theorem and iterated integrals 438
4.6	Numerical methods of integration 449
4.7	Other pavings 459
4.8	Determinants 461
4.9	Volumes and determinants 479
4.10	The change of variables formula 486
4.11	Lebesgue integrals 498
4.12	Review exercises for Chapter 4 520
CHAPTER 5 VOLUMES OF MANIFOLDS	
5.0	Introduction 524
5.1	Parallelograms and their volumes 525
5.2	Parametrizations 528
5.3	Computing volumes of manifolds 538
5.4	Integration and curvature 550
5.5	Fractals and fractional dimension 560
5.6	Review exercises for Chapter 5 562
CHAPTER 6 FORMS AND VECTOR CALCULUS	
6.0	Introduction 564
6.1	Forms on $\mathbb{R}^n$ 565
6.2	Integrating form fields over parametrized domains 577
6.3	Orientation of manifolds 582

6.4	Integrating forms over oriented manifolds	589
6.5	Forms in the language of vector calculus	599
6.6	Boundary orientation	611
6.7	The exterior derivative	626
6.8	Grad, curl, div, and all that	633
6.9	The pullback	640
6.10	The generalized Stokes's theorem	645
6.11	The integral theorems of vector calculus	661
6.12	Electromagnetism	669
6.13	Potentials	688
6.14	Review exercises for Chapter 6	699
APPENDIX: ANALYSIS		
A.0	Introduction	704
A.1	Arithmetic of real numbers	704
A.2	Cubic and quartic equations	708
A.3	Two results in topology: Nested compact sets and Heine-Borel	713
A.4	Proof of the chain rule	715
A.5	Proof of Kantorovich's theorem	717
A.6	Proof of Lemma 2.9.5 (superconvergence)	723
A.7	Proof of differentiability of the inverse function	724
A.8	Proof of the implicit function theorem	729
A.9	Proving the equality of crossed partials	732
A.10	Functions with many vanishing partial derivatives	733
A.11	Proving rules for Taylor polynomials; big $O$ and little $o$	735
A.12	Taylor's theorem with remainder	740
A.13	Proving Theorem 3.5.3 (completing squares)	745
A.14	Classifying constrained critical points	746
A.15	Geometry of curves and surfaces: Proofs	750
A.16	Stirling's formula and proof of the central limit theorem	756
A.17	Proving Fubini's theorem	760
A.18	Justifying the use of other pavings	762
A.19	Change of variables formula: A rigorous proof	765
A.20	Volume 0 and related results	772
A.21	Lebesgue measure and proofs for Lebesgue integrals	776
A.22	Computing the exterior derivative	794
A.23	Proving Stokes's theorem	797
BIBLIOGRAPHY		804
PHOTO CREDITS		805
INDEX		807