

# **Archive ouverte UNIGE**

https://archive-ouverte.unige.ch

Livre 1996		Extract	Open Access	
This file is a(n) Extract of:				
Analysis by Its History				
Hairer, Ernst; Wanner, Gerhard				
This publication URL: Publication DOI:	https://archive-ouverte.uniq		<u>1</u>	

© This document is protected by copyright. Please refer to copyright holders for terms of use.

# Undergraduate Texts in Mathematics

Readings in Mathematics

Editors
S. Axler
K.A. Ribet

## **Graduate Texts in Mathematics**

Readings in Mathematics

Ebbinghaus/Hermes/Hirzebruch/Koecher/Mainzer/Neukirch/Prestel/Remmert: Numbers

Fulton/Harris: Representation Theory: A First Course

Murty: Problems in Analytic Number Theory Remmert: Theory of Complex Functions Walter: Ordinary Differential Equations

# **Undergraduate Texts in Mathematics**

Readings in Mathematics

Anglin: Mathematics: A Concise History and Philosophy

Anglin/Lambek: The Heritage of Thales

Bressoud: Second Year Calculus Hairer/Wanner: Analysis by Its History

Hämmerlin/Hoffmann: Numerical Mathematics

Isaac: The Pleasures of Probability

Knoebel/Laubenbacher/Lodder/Pengelley: Mathematical Masterpieces: Further Chronicles

by the Explorers

Laubenbacher/Pengelley: Mathematical Expeditions: Chronicles by the Explorers

Samuel: *Projective Geometry* Stillwell: *Numbers and Geometry* 

Toth: Glimpses of Algebra and Geometry, Second Edition

# Analysis by Its History



#### **Editors**

E. Hairer
G. Wanner
Department of Mathematics
University of Geneva
Geneva, Switzerland

#### Editorial Board

S. Axler
Mathematics Department
San Francisco State
University
San Francisco, CA 94132
USA
axler@sfsu.edu

K.A. Ribet Mathematics Department University of California at Berkeley Berkeley, CA 94720-3840 USA ribet@math.berkeley.edu

ISBN: 978-0-387-77031-4 e-ISBN: 978-0-387-77036-9

Library of Congress Control Number: 2008925883

#### © 2008 Springer Science+Business Media, LLC

All rights reserved. This work may not be translated or copied in whole or in part without the written permission of the publisher (Springer Science+Business Media, LLC, 233 Spring Street, New York, NY 10013, USA), except for brief excerpts in connection with reviews or scholarly analysis. Use in connection with any form of information storage and retrieval, electronic adaptation, computer software, or by similar or dissimilar methodology now known or hereafter developed is forbidden. The use in this publication of trade names, trademarks, service marks, and similar terms, even if they are not identified as such, is not to be taken as an expression of opinion as to whether or not they are subject to proprietary rights.

Printed on acid-free paper

987654321

springer.com

## **Preface**

... that departed from the traditional dry-as-dust mathematics textbook.

(M. Kline, from the Preface to the paperback edition of Kline 1972)

Also for this reason, I have taken the trouble to make a great number of drawings. (Brieskorn & Knörrer, *Plane algebraic curves*, p. ii)

- ... I should like to bring up again for emphasis ... points, in which my exposition differs especially from the customary presentation in the text-books:
- 1. Illustration of abstract considerations by means of figures.
- 2. Emphasis upon its relation to neighboring fields, such as calculus of differences and interpolation . . .
- 3. Emphasis upon historical growth.

It seems to me extremely important that precisely the prospective teacher should take account of all of these. (F. Klein 1908, Engl. ed. p. 236)

Traditionally, a rigorous first course in Analysis progresses (more or less) in the following order:

On the other hand, the historical development of these subjects occurred in reverse order:

In this book, with the four chapters

Chapter I. Introduction to Analysis of the Infinite
Chapter II. Differential and Integral Calculus
Chapter III. Foundations of Classical Analysis
Chapter IV. Calculus in Several Variables,

we attempt to restore the historical order, and begin in Chapter I with Cardano, Descartes, Newton, and Euler's famous *Introductio*. Chapter II then presents 17th and 18th century integral and differential calculus "on period instruments" (as a musician would say). The creation of mathematical rigor in the 19th century by Cauchy, Weierstrass, and Peano for one and several variables is the subject of Chapters III and IV.

This book is the outgrowth of a long period of teaching by the two authors. In 1968, the second author lectured on analysis for the first time, at the University of Innsbruck, where the first author was a first-year student. Since then, we have given these lectures at several universities, in German or in French, influenced by many books and many fashions. The present text was finally written up in French for our students in Geneva, revised and corrected each year, then translated into English, revised again, and corrected with the invaluable help of our colleague John Steinig. He has corrected so many errors that we can hardly imagine what we would have done without him.

*Numbering:* each chapter is divided into sections. Formulas, theorems, figures, and exercises are numbered consecutively in each section, and we also indicate the section number, but not the chapter number. Thus, for example, the 7th equation to be labeled in Section II.6 is numbered "(6.7)". References to this formula in other chapters are given as "(II.6.7)".

References to the bibliography: whenever we write, say, "Euler (1737)" or "(Euler 1737)", we refer to a text of Euler's published in 1737, detailed references to which are in the bibliography at the end of the book. We occasionally give more precise indications, as for instance "(Euler 1737, p. 25)". This is intended to help the reader who wishes to look up the original sources and to appreciate the often elegant and enthusiastic texts of the pioneers. When there is no corresponding entry in the bibliography, we either omit the parentheses or write, for example, "(in 1580)".

Quotations: we have included many quotations from the literature. Those appearing in the text are usually translated into English; the non-English originals can be consulted in the Appendix. They are intended to give the flavor of mathematics as an international science with a long history, sometimes to amuse, and also to compensate those readers without easy access to a library with old books. When the source of a quotation is not included in the bibliography, its title is indicated directly, as for example the book by Brieskorn and Knörrer from which we have quoted above.

Acknowledgments: the text was processed in plain TEX on our Sun workstations at the University of Geneva using macros from Springer-Verlag New York. We are grateful for the help of J.M. Naef, "Mr. Sun" of the "Services Informatiques" of our university. The figures are either copies from old books (photographed by J.M. Meylan from the Geneva University Library and by A. Perruchoud) or have been computed with our Fortran codes and included as Postscript files. The final printing was done on the 1200dpi laser printer of the Psychology Department in Geneva. We also thank the staff of the mathematics department library and many colleagues, in particular R. Bulirsch, P. Deuflhard, Ch. Lubich, R. März, A. Ostermann, J.-Cl. Pont, and J.M. Sanz-Serna for valuable comments and hints. Last but surely not least we want to thank Dr. Ina Lindemann and her *équipe* from Springer-Verlag New York for all her help, competent remarks, and the agreeable collaboration.

March 1995

E. Hairer and G. Wanner.

**Preface to the 2nd, 3rd, and 4th Corrected Printings.** These new printings allowed us to correct several misprints and to improve the text in many places. In particular, we give a more geometric exposition of Tartaglia's solution of the cubic equation, improve the treatment of envelopes, and give a more complete proof of the transformation formula of multiple integrals. We are grateful to many students and colleagues who have helped us to discover errors and possible improvements, in particular R.B. Burckel, H. Fischer, J.-L. Gaudin, and H.-M. Maire. We would like to address special thanks to Y. Kanie, the translator of the Japanese edition.

March 1997, April 2000, Sept 2007

E. Hairer and G. Wanner.

# Contents

Chap	oter 1 Introduction to Analysis of the Infinite	
I.1	Cartesian Coordinates and Polynomial Functions Algebra  "Algebra Nova" Descartes's Geometry Polynomial Functions Exercises	10 14
I.2	Binomial Theorem Exponential Funcion Exercises	25
I.3	Computation of Logarithms Computation of Areas Area of the Hyperbola and Natural Logarithms Exercises	30 32 32
I.4	Trigonometric Functions Basic Relations and Consequences Series Expansions Inverse Trigonometric Functions Computation of Pi Exercises	43 40 49 52 53
I.5	Complex Numbers and Functions  Euler's Formula and Its Consequences  A New View on Trigonometric Functions  Euler's Product for the Sine Function  Exercises	58 62 62
	Continued Fractions Origins Convergents Irrationality Exercises Oter II Differential and Integral Calculus	68 7 7
Ulaj	The Derivative The Derivative Differentiation Rules Parametric Representation and Implicit Equations Exercises	82 84 88
II.2	Higher Derivatives and Taylor Series The Second Derivative De Conversione Functionum in Series Exercises	9
II.3	Envelopes and Curvature  Envelope of a Family of Straight Lines  The Caustic of a Circle  Envelope of Ballistic Curves  Curvature  Exercises	99 101 101
II.4	Integral Calculus	

	Applications Integration Techniques Taylor's Formula with Remainder Exercises	112 116
II.5	Functions with Elementary Integral Integration of Rational Functions Useful Substitutions Exercises	118 123
II.6	Series Expansions Numerical Methods Asymptotic Expansions Exercises	126 128 131 132
II.7	Ordinary Differential Equations  Some Types of Integrable Equations Second Order Differential Equations Exercises	139 140 143
II.8	Linear Differential Equations  Homogeneous Equation with Constant Coefficients Inhomogeneous Linear Equations Cauchy's Equation Exercises	145 148 152 152
II.9	Numerical Solution of Differential Equations  Euler's Method  Taylor Series Method  Second Order Equations  Exercises	154 156 158
II.10	The Euler-Maclaurin Summation Formula  Euler's Derivation of the Formula  De Usu Legitimo Formulae Summatoriae Maclaurinianae  Stirling's Formula  The Harmonic Series and Euler's Constant  Exercises	160 163 165 167
Chap	eter III Foundations of Classical Analysis	
III.1	Infinite Sequences and Real Numbers  Convergence of a Sequence Construction of Real Numbers  Monotone Sequences and Least Upper Bound Accumulation Points  Exercises	172 177 182 184
III.2	Infinite Series Criteria for Convergence Absolute Convergence Double Series The Cauchy Product of Two Series Exchange of Infinite Series and Limits Exercises	189 192 195 197 199
III.3	Real Functions and Continuity Continuous Functions The Intermediate Value Theorem The Maximum Theorem Monotone and Inverse Functions Limit of a Function Exercises	204 206 206 208 209

Contents	1X

III.4	Uniform Convergence and Uniform Continuity	. 213
	The Limit of a Sequence of Functions	. 213
	Weierstrass's Criterion for Uniform Convergence Uniform Continuity	210
	Exercises	. 220
111 5	The Riemann Integral	
111.5	Definitions and Criteria of Integrability	. 221
	Definitions and Criteria of Integrability Integrable Functions	.226
	Inequalities and the Mean Value Theorem	. 228
	Integration of Infinite Series	
/	Exercises	
111.6	Differentiable Functions The Fundamental Theorem of Differential Calculus	235
	The Rules of de L'Hospital	239
	Derivatives of Infinite Series	. 245
	Exercises	
III.7	Power Series and Taylor Series	. 248
	Determination of the Radius of Convergence	. 249
	Continuity	. 250
	Differentiation and Integration	251
	Exercises	255
111 8	Improper Integrals	
111.0	Bounded Functions on Infinite Intervals	. 257
	Unbounded Functions on a Finite Interval	. 260
	Euler's Gamma Function	
	Exercises	
III.9	Two Theorems on Continuous Functions	. 263
	Continuous, but Nowhere Differentiable Functions	. 263
	Exercises	
	2.00.000	0,
Char	oter IV Calculus in Several Variables	
_		252
IV.1	<b>Topology of</b> <i>n</i> <b>-Dimensional Space</b> Distances and Norms	.273
	Convergence of Vector Sequences	. 275
	Neighborhoods, Open and Closed Sets	. 278
	Compact Sets	283
	Exercises	
IV.2	Continuous Functions	287
	Continuous Functions and Compactness	. 289
	Uniform Continuity and Uniform Convergence	. 290 203
	Hausdorff's Characterization of Continuous Functions	. 294
	Integrals with Parameters	. 297
	Exercises	
<b>IV.3</b>	Differentiable Functions of Several Variables	
	Differentiability	. 302
	Counter-Examples	304
	The Mean Value Theorem	. 308
	The Implicit Function Theorem	. 309
	Differentiation of Integrals with Respect to Parameters	.311
	Exercises	
<b>IV.4</b>	Higher Derivatives and Taylor Series	.316
	Taylor Series for Two Variables	. 319

## x Contents

	Taylor Series for <i>n</i> Variables	320
	Maximum and Minimum Problems	
	Conditional Minimum (Lagrange Multiplier)	325
	Exercises	328
IV.5	Multiple Integrals	. 330
	Double Integrals over a Rectangle	. 330
	Null Sets and Discontinuous Functions	334
	Arbitrary Bounded Domains	336
	The Transformation Formula for Double Integrals	
	Integrals with Unbounded Domain	. 345
	Exercises	. 347
Appe	ndix: Original Quotations	351
Refer	rences	358
Symb	ool Index	. 369
Index	·	371