Multivariable Calculus

MICHAEL TAYLOR

This is a text for students with a background in one-variable calculus, who are ready to tackle calculus in several variables. It is designed for the honors section of the third-semester calculus course at the University of North Carolina.

Chapter 1 presents a brisk review of the basics of calculus in one variable: definitions and elementary properties of the derivative and integral, the fundamental theorem of calculus, and power series. One might skim over this introductory chapter to see if a refresher is needed for some of this material.

Multivariable calculus is done on multidimensional spaces. Chapter 2 introduces algebraic tools useful for this study, involving a look at *n*-dimensional Euclidean space \mathbb{R}^n , more general vector spaces, linear transformations, matrices, and determinants, and a study of the cross product on \mathbb{R}^3 . We proceed to a study of curves in Euclidean space in Chapter 3. Material presented here on arclength of curves leads to a unified treatment of exponential and trigonometric functions.

Chapter 4 treats the derivative of a function of several variables, including higher derivatives and multivariable power series, and the inverse and implicit function theorems. Chapter 5 develops the integral of functions of several variables. A key result here is the formula for change of variables of multiple integrals, which makes essential use of concepts from Chapter 4. Chapter 6 studies smooth surfaces in Euclidean space, and differential and integral calculus on such surfaces. It also discusses the concept of a manifold, as a generalization of the notion of a surface.

Appendices provide supplementary material, from foundational results on the real number system, to basic results on sequences and series of functions, to auxiliary results on linear algebra, intended to interest the ambitious reader.

Contents

Chapter 1. Basic one variable calculus

- 1. The derivative
- 2. The integral
- 3. Power series
- 4. Unbounded integrable functions

Chapter 2. Multidimensional spaces

- 1. Euclidean spaces
- 2. Vector spaces and linear transformations
- 3. Determinants
- 4. The trace of a matrix, and the Euclidean structure of $M(n,\mathbb{R})$
- 5. The cross product on \mathbb{R}^3

Chapter 3. Curves in Euclidean space

- 1. Curves and arclength
- 2. The exponential and trigonometric functions
- 3. Curvature of planar curves
- 4. Curvature and torsion of curves in \mathbb{R}^3

Chapter 4. Multivariable differential calculus

- 1. The derivative
- 2. Higher derivatives and power series
- 3. Inverse function and implicit function theorem

Chapter 5. Multivariable integral calculus

- 1. The Riemann integral in n variables
- 2. Mean values of functions and centers of mass
- 3. Unbounded integrable functions
- 4. Outer measure and Riemann integrability

Chapter 6. Calculus on surfaces

- 1. Surfaces and surface integrals
- 2. Constrained maxima and minima Lagrange multipliers
- 3. Formulas of Gauss, Green, and Stokes
- 4. Projective spaces, quotient spaces, and manifolds
- 5. Polar decomposition of matrices
- 6. Partitions of unity

Appendix A. Foundational material on the real numbers

- 1. Infinite sequences
- 2. The real numbers
- 3. Metric properties of \mathbb{R}
- 4. Complex numbers

Appendix B. Sequences and series of continuous functions

- 1. Continuous functions
- 2. Sequences of functions: uniform convergence
- 3. Series of functions: the Weierstrass M-test

Appendix C. Supplementary material on linear algebra

- 1. Inner product spaces
- 2. Eigenvalues and eigenvectors
- 3. Matrix norms
- 4. The matrix exponential

Appendix D. Green's theorem and complex differentiable functions

- 1. The Cauchy integral theorem
- 2. The Cauchy integral formula
- 3. Liouville's theorem

Appendix E. Polynomials and the fundamental theorem of algebra

- 1. Elementary proof of the fundamental theorem of algebra
- 2. Proof via Liouville's theorem