CONTENTS

Preface ix

1 Introduction 1
2 Proof of Fejér's theorem 9
3 Weyl's equidistribution theorem 11
4 The Weierstrass polynomial approximation theorem 18
5 A second proof of Weierstrass's theorem 25
6 Hausdorff's moment problem 30
7 The importance of linearity 32
8 Compass and tides 34
9 The simplest convergence theorem 39
10 The rate of convergence 41
11 A nowhere differentiable function 46
12 Reactions 49
13 Monte Carlo methods 51
15 Pointwise convergence 53
16 Behaviour at points of discontinuity I 55
17 Behaviour at points of discontinuity II 59
18 A Fourier series divergent at a point 63
19 Pointwise convergence, the answer 82
20 The undisturbed damped oscillator does not explode 85
21 The disturbed damped linear oscillator does not explode 95
23 The linear damped oscillator with periodic input 97
27 Poisson summation 100
28 Dirichlet's problem 106
29 Potential theory with smoothness assumptions 107
30 An example of Hadamard 111
31 Potential theory without smoothness assumptions 114
32 Mean square approximation I 122
33 Mean square approximation II 133

34	Mean square convergence	135
35	The isoperimetric problem I	140
36	The isoperimetric problem II	141
37	The Sturm–Liouville equation I	142
38	Liouville	144
39	The Sturm–Liouville equation II	157
40	Orthogonal polynomials	164
41	Gaussian quadrature	168
43	Tchebychev and uniform approximation I	171
44	The existence of the best approximation	178
45	Tchebychev and uniform approximation II	179
46	Introduction to Fourier transforms	190
47	Change in the order of integration I	191
48	Change in the order of integration II	192
49	Fejér's theorem for Fourier transforms	195
50	Sums of independent random variables	197
51	Convolution	199
52	Convolution on $\mathbb{T}$	200
53	Differentiation under the integral	206
54	Lord Kelvin	211
55	The heat equation	212
57	The age of the earth II	216
59	Weierstrass's proof of Weierstrass's theorem	219
60	The inversion formula	220
63	A second approach	244
64	The wave equation	245
71	The central limit theorem II	246
72	Stability and control	247
73	Instability	248
74	The Laplace transform	255
75	Deeper properties	262
76	Poles and stability	284
77	A simple time delay equation	293
79	Many dimensions	298
80	Sums of random vectors	306
81	A chi squared test	307
82	Haldane on fraud	310
86	Will a random walk return?	311
87	Will a Brownian motion return?	313
89	Will a Brownian motion tangle?	314
94	Why do we compute?	315
95	The diameter of stars	321
97	Fourier analysis on the roots of unity	326

99	How fast can we multiply?	331
102	A good code?	335
103	A little more group theory	336
104	Fourier analysis on finite Abelian groups	345
105	A formula of Euler	347
107	Primes in some arithmetical progressions	349
108	Extension from real to complex variable	351
109	Primes in general arithmetical progressions	358
	Appendixes A, B, G	366
	References	378
	Index	381