## Contents

Preface to the sixth edition ..... xi
Preface to the first edition ..... xiii
Supplementary computer problems ..... XV
1 Numbers, trigonometric functions and coordinate geometry ..... 1
1.1 Sets and numbers ..... 2
1.2 Integers, rationals and arithmetic laws ..... 5
1.3 Absolute value of a real number ..... 13
1.4 Mathematical induction ..... 15
1.5 Review of trigonometric properties ..... 24
1.6 Cartesian geometry ..... 31
1.7 Polar coordinates ..... 42
1.8 Completing the square ..... 46
1.9 Logarithmic functions ..... 48
1.10 Greek symbols used in mathematics ..... 52
Problems ..... 53
2 Variables, functions and mappings ..... 61
2.1 Variables and functions ..... 62
2.2 Inverse functions ..... 67
2.3 Some special functions ..... 73
2.4 Curves and parameters ..... 80
2.5 Functions of several real variables ..... 85
Problems ..... 90
3 Sequences, limits and continuity ..... 97
3.1 Sequences ..... 97
3.2 Limits of sequences ..... 104
3.3 The number e ..... 113
3.4 Limits of functions - continuity ..... 116
3.5 Functions of several variables - limits, continuity ..... 123
3.6 A useful connecting theorem ..... 127
3.7 Asymptotes ..... 130
Problems ..... 133
4 Complex numbers and vectors ..... 143
4.1 Introductory ideas ..... 144
4.2 Basic algebraic rules for complex numbers ..... 147
4.3 Complex numbers as vectors ..... 153
4.4 Modulus - argument form of complex numbers ..... 157
4.5 Roots of complex numbers ..... 161
4.6 Introduction to space vectors ..... 163
4.7 Scalar and vector products ..... 173
4.8 Geometrical applications ..... 184
4.9 Applications to mechanics ..... 189
Problems ..... 193
5 Differentiation of functions of one or more real variables ..... 205
5.1 The derivative ..... 206
5.2 Rules of differentiation ..... 218
5.3 Some important consequences of differentiability ..... 226
5.4 Higher derivatives - applications ..... 249
5.5 Partial differentiation ..... 257
5.6 Total differentials ..... 262
5.7 Envelopes ..... 269
5.8 The chain rule and its consequences ..... 272
5.9 Change of variable ..... 276
5.10 Some applications of $\frac{\mathrm{d} y}{\mathrm{~d} x}=1 /\left(\frac{\mathrm{d} x}{\mathrm{~d} y}\right)$ ..... 280
5.11 Higher-order partial derivatives ..... 283
Problems ..... 289
6 Exponential, logarithmic and hyperbolic functions and an introduction to complex functions ..... 305
6.1 The exponential function ..... 305
6.2 Differentiation of functions involving the exponential function ..... 311
6.3 The logarithmic function ..... 314
6.4 Hyperbolic functions ..... 320
6.5 Exponential function with a complex argument ..... 328
6.6 Functions of a complex variable, limits, continuity and differentiability ..... 332
Problems ..... 338
7 Fundamentals of integration ..... 347
7.1 Definite integrals and areas ..... 347
7.2 Integration of arbitrary continuous functions ..... 356
7.3 Integral inequalities ..... 363
7.4 The definite integral as a function of its upper limit - the indefinite integral ..... 365
7.5 Differentiation of an integral containing a parameter ..... 369
7.6 Other geometrical applications of definite integrals ..... 371
7.7 Centre of mass and moment of inertia ..... 380
7.8 Line integrals ..... 389
Problems ..... 390
8 Systematic integration ..... 397
8.1 Integration of elementary functions ..... 397
8.2 Integration by substitution ..... 400
8.3 Integration by parts ..... 412
8.4 Reduction formulae ..... 415
8.5 Integration of rational functions - partial fractions ..... 419
8.6 Other special techniques of integration ..... 427
8.7 Integration by means of tables ..... 431
Problems ..... 433
9 Double integrals in Cartesian and plane polar coordinates ..... 439
9.1 Double integrals in Cartesian coordinates ..... 439
9.2 Double integrals using polar coordinates ..... 454
Problems ..... 460
10 Matrices and linear transformations ..... 463
10.1 Matrix algebra ..... 464
10.2 Determinants ..... 476
10.3 Linear dependence and linear independence ..... 486
10.4 Inverse and adjoint matrices ..... 489
10.5 Matrix functions of a single variable ..... 494
10.6 Solution of systems of linear equations ..... 497
10.7 Eigenvalues and eigenvectors ..... 505
10.8 Matrix interpretation of change of variables in partial differentiation ..... 509
10.9 Linear transformations ..... 511
10.10 Applications of matrices and linear transformations ..... 513
Problems ..... 533
11 Scalars, vectors and fields ..... 549
11.1 Curves in space ..... 549
11.2 Antiderivatives and integrals of vector functions ..... 557
11.3 Some applications ..... 562
11.4 Fields, gradient and directional derivative ..... 567
11.5 Divergence and curl of a vector ..... 572
11.6 Conservative fields and potential functions ..... 577
Problems ..... 579
12 Series, Taylor's theorem and its uses ..... 585
12.1 Series ..... 585
12.2 Power series ..... 602
12.3 Taylor's theorem ..... 607
12.4 Applications of Taylor's theorem ..... 623
12.5 Applications of the generalized mean value theorem ..... 625
Problems ..... 642
13 Differential equations and geometry ..... 651
13.1 Introductory ideas ..... 651
13.2 Possible physical origin of some equations ..... 654
13.3 Arbitrary constants and initial conditions ..... 656
13.4 First-order equations - direction fields and isoclines ..... 659
13.5 Orthogonal trajectories ..... 669
Problems ..... 670
14 First-order differential equations ..... 675
14.1 Equations with separable variables ..... 675
14.2 Homogeneous equations ..... 679
14.3 Exact equations ..... 681
14.4 The linear equation of first order ..... 685
14.5 Direct deductions ..... 690
Problems ..... 691
15 Higher-order linear differential equations ..... 697
15.1 Linear equations with constant coefficients - homogeneous case ..... 699
15.2 Linear equations with constant coefficients - inhomogeneous case ..... 706
15.3 Variation of parameters ..... 716
15.4 Oscillatory solutions ..... 721
15.5 Coupled oscillations and normal modes ..... 724
15.6 Systems of first-order equations ..... 730
15.7 Two-point boundary value problems ..... 731
15.8 The Laplace transform ..... 734
15.9 The Delta function ..... 750
15.10 Applications of the Laplace transform ..... 752
Problems ..... 763
16 Fourier series ..... 773
16.1 Introductory ideas ..... 774
16.2 Convergence of Fourier series ..... 788
16.3 Different forms of Fourier series ..... 790
16.4 Differentiation and integration ..... 798
Problems ..... 801
17 Numerical analysis ..... 807
17.1 Errors and efficient methods of calculation ..... 808
17.2 Solution of linear equations ..... 812
17.3 Interpolation ..... 819
17.4 Numerical integration ..... 826
17.5 Solution of polynomial and transcendental equations ..... 835
17.6 Numerical solutions of differential equations ..... 842
17.7 Determination of eigenvalues and eigenvectors ..... 850
Problems ..... 855
18 Probability and statistics ..... 865
18.1 The elements of set theory for use in probability and statistics ..... 866
18.2 Probability, discrete distributions and moments ..... 868
18.3 Continuous distributions and the normal distribution ..... 887
18.4 Mean and variance of a sum of random variables ..... 894
18.5 Statistics - inference drawn from observations ..... 896
18.6 Linear regression ..... 906
Problems ..... 908
19 Symbolic algebraic manipulation by computer software ..... 913
MAPLE ..... 916
MATLAB ..... 935
Answers ..... 943
Reference list 1: Useful identities and constants ..... 969
Reference list 2: Basic derivaties and rules ..... 971
Reference list 3: Laplace transform pairs ..... 973
Reference list 4: Short table of integrals ..... 975
Index ..... 983

