

Mathematical Analysis: The Foundation of Calculus

Syllabus

Deep Springs College

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Academic Year 2020-2021, Terms 5 & 6

June 27th, 2021 (additional materials are at brianhill.github.io/mathematical-analysis)

Context and Overview

There is a wealth of material that logically fits in between standard high school mathematics and calculus. This material has been deemed too hard by most schools — both those with college prep tracks and with colleges themselves. It is simply skipped! Only those that continue on to the junior level as mathematics majors get to see it, and they see it in a course that is often titled "Introduction to Analysis" or "Introduction to Mathematical Reasoning." It is perfect for the Deep Springs curriculum insofar as it requires no prerequisites beyond high school mathematics, and yet it is both more advanced and provocative than what is generally found in lower-division math courses.

The material is called "mathematical analysis" or "real analysis" and it includes many theorems that are absolutely essential to calculus but are typically used as if they are obvious and without proof. As an example, The Intermediate Value Theorem — which says that if a function is continuous and it takes on the values a and b , then it must take on all the values between a and b — seems sufficiently obvious that it can be accepted without proof. However, the proof is well within a Deep Springer's reach, even someone who hasn't taken calculus and may decide not to go further in mathematics. The benefit of studying the proof of this particular theorem is that it forces one to be precise about the definition of continuity and about the properties of the real numbers. It allows one to enter into the mindset of the mathematician, whose main aim could be described as constructing logically rigorous and intellectually satisfying proofs starting from systems of definitions and axioms.

What students usually move on to in their lower division courses, with the time freed up by skipping the foundations of calculus are all sorts of pragmatic results — like the chain rule as a method for simplifying derivatives, or integration by parts as a common trick for doing integrals, and even more mundane rules. One might think that with only so much time to either obtain and apply practical results or to do mathematical proofs, that one should spend one's time on pedestrian problems. Michael Spivak, renowned for textbooks in mathematics ranging from the introductory level to textbooks used by

mathematics graduate students, disagrees: "calculus ought to be the place in which to expect, rather than avoid, the strengthening of insight with logic." He goes on: "precision and rigor are neither deterrents to intuition, nor ends in themselves, but the natural medium in which to formulate and think about mathematical questions."

A course in the topics of mathematical analysis that undergird calculus prepares one to think rigorously, to understand real analysis the way mathematicians do, and to understand fundamental theorems that are beautiful and significant in their own right. As a treat we will even go beyond the confines of the real numbers and in our final unit introduce imaginary numbers (also known as complex numbers). This will allow us to conclude with the 1799 proof by Gauss of The Fundamental Theorem of Algebra.

Materials

- *Calculus, 3rd Edition*, Michael Spivak, Publish or Perish, 2006. The Mathematical Association of America review begins, "This is the best Calculus textbook ever written." Need more be said? Anyway, this is the principal text for the course, but we will be using it only for its Parts I and II (its first eight chapters). This book's Part III can stand alone as the basis of a standard course in derivative and integral calculus. However our topic is the foundation of calculus, not calculus itself, and we will only get to the first Chapter of Part III, which introduces the derivative.
- *What is Mathematics?, 2nd Edition*, Richard Courant and Herbert Robbins, Oxford University Press, 1996. The review in the American Mathematical Monthly reiterates glowing commentary. "*What is Mathematics?* is one of the great classics, a sparkling collection of mathematical gems." "It should be in the hands of everyone, professional or otherwise, who is interested in scientific thinking." Its treatment and choice of topics are strongly influenced by the field of mathematical physics, and the book has been endorsed by Albert Einstein and Herman Weyl. We will use it for Part IV of the unit outline below.

Unit Outline

I. Numbers

Integers

Rational Numbers

The Square Root of 2 is Irrational

Real Numbers

II. Functions and Limits

Functions as Rules for Mapping Real Numbers
Functions as a Set of Ordered Pairs
Depiction of Functions as Graphs
Limits

==== Term 5/6 Break ====

III. Properties of Continuous Functions

Continuity
The Intermediate Value Theorem
The Extreme Value Theorem
Least Upper Bounds
The Derivative

IV. Complex Numbers

The Square Root of -1
Properties of Complex Numbers
The Fundamental Theorem of Algebra

Daily Schedules

- [Daily Schedule Term 5](#) (link to online page)
- [Daily Schedule Term 6](#) (link to online page)

Assignments, Exams, Grading

The course will be graded 35% on submitted problem sets (of which there will be roughly 12 in total — at least one every week but exam weeks), 15% on active participation, and 25% each on the midterm and final.

Problem sets must be on 8 1/2 x 11 paper, stapled, with name, problem set #, and due date. Do not work in pen unless you think you are perfect. Work in pencil, rub out mistakes completely, and recopy work that gets convoluted due to wrong turns. Some problem sets may be graded by peers, which I think will be very constructive. I will supply complete solutions to all problem sets.

The midterm will be on Thursday, April 22nd, and the final will be on Thursday, June 17th. Note that these are on the next-to-the-last week, not the last week of each term!

Studying Mathematics Texts

The number of pages you will be reading for each class is quite small: almost always less than ten. However, it is dense reading. To appreciate the way the arguments build, you need to understand both the logic and the mechanical steps for virtually every assertion in a mathematical text.

Math and science authors generally skip a few steps here and there. This keeps the size of a monograph manageable and keeps gives readers something to stay alert with. Whenever they skip steps, and you aren't sure you know exactly how to fill in the skipped steps in your head, put the book to the side, grab your pad, and figure out the skipped steps. On the other hand if you get thoroughly stumped at a step, note it as something you want to bring up in class, accept the result, and keep momentum by moving on.

When an author cross-references (to equations, to figures, to results in prior chapters, or to end-of-chapter problems), take time to follow the cross-reference. When an author suggests a little exercise for the reader, as in “we have used a $\ast 0 = 0$ already in a proof on page 6 (can you find where?),” stop and find where.

All of these things will help you put a solid foundation under what will become a weighty and beautiful edifice.