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List of Symbols and Abbreviations

	Definition/Description	Page
ACICARA	Reference [22]: A Course in Calculus and Real Analysis	VI
\mathbb{R}	set of all real numbers	1
\mathbb{R}^n	n -dimensional Euclidean space	1
\mathbb{N}	set of all positive integers	1
$\mathbf{x} = (x_1, \dots, x_n)$	vector in \mathbb{R}^n with coordinates x_1, \dots, x_n	1
$\mathbf{0}$	zero vector	1
$\mathbf{x} \cdot \mathbf{y}$	dot product of \mathbf{x} and \mathbf{y}	3
$ \mathbf{x} $	norm $\sqrt{x_1^2 + \dots + x_n^2}$ of the vector $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}^n$	3
$\mathbf{x} \leq \mathbf{y}$	\mathbf{x} is less than or equal to \mathbf{y} in the product order on \mathbb{R}^n	5
$I_{a,b}$	closed interval between real numbers a and b	6
$I_{\mathbf{a},\mathbf{b}}$	$I_{a_1,b_1} \times \dots \times I_{a_n,b_n}$, where $\mathbf{a} = (a_1, \dots, a_n)$ and $\mathbf{b} = (b_1, \dots, b_n)$	6
$I \times J$	$\{(x, y) \in \mathbb{R}^2 : x \in I \text{ and } y \in J\}$	7
$\mathbb{S}_r(\mathbf{c})$	$\{\mathbf{x} \in \mathbb{R}^n : x_i - c_i < r \text{ for } i = 1, \dots, n\}$	7
$\mathbb{B}_r(\mathbf{c})$	$\{\mathbf{x} \in \mathbb{R}^n : \mathbf{x} - \mathbf{c} < r\}$	7
$\text{diam}(D)$	diameter of a nonempty bounded subset D of \mathbb{R}^n	8
\mathbb{Q}	set of all rational numbers	9
$I + J$	$\{x + y : x \in I \text{ and } y \in J\}$, where I, J are intervals in \mathbb{R}	15
$V(f)$	total variation of a function f of bounded variation	17
v_f	total variation function corresponding to f	18
$W(f)$	total bivariation of a function f of bounded bivariation	20
w_f	total bivariation function corresponding to f	22
$\Delta_{\mathbf{a}}^{\mathbf{b}}f$	alternating difference of $f(c_1, \dots, c_n)$, where $c_i \in \{a_i, b_i\}$	25
$\Delta_{(a_1, a_2)}^{(b_1, b_2)}f$	$f(b_1, b_2) + f(a_1, a_2) - f(b_1, a_2) - f(a_1, b_2)$	25
$\Delta_{(a_1, a_2, a_3)}^{(b_1, b_2, b_3)}f$	$f(b_1, b_2, b_3) + f(b_1, a_2, a_3) + f(a_1, b_2, a_3) + f(a_1, a_2, b_3)$ $- f(b_1, b_2, a_3) - f(a_1, b_2, b_3) - f(b_1, a_2, b_3) - f(a_1, a_2, a_3)$	25
IVP	Intermediate Value Property	29
$[x]$	integer part of a real number x	29

	Definition/Description	Page
$\mathbf{x} \preceq \mathbf{y}$	\mathbf{x} is less than or equal to \mathbf{y} in the lexicographic order on \mathbb{R}^n	35
$\mathbb{M}_r(\mathbf{c})$	$\{\mathbf{x} \in \mathbb{R}^n : x_1 - c_1 + \cdots + x_n - c_n < r\}$	35
$\ \mathbf{x}\ _p$	p -norm $(x_1 ^p + \cdots + x_n ^p)^{1/p}$ of $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}^n$	38
$\ \mathbf{x}\ _\infty$	∞ -norm $\max\{ x_1 , \dots, x_n \}$ of $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}^n$	38
SIVP	Strong Intermediate Value Property	42
$((x_n, y_n))$	sequence in \mathbb{R}^2 whose n th term is (x_n, y_n)	43
$(x_n, y_n) \rightarrow (x_0, y_0)$	sequence $((x_n, y_n))$ converges to (x_0, y_0)	44
$((x_{n_k}, y_{n_k}))$	subsequence of $((x_n, y_n))$	45
\overline{D}	closure of a subset D of \mathbb{R}^n	46, 48
∂D	boundary of a subset D of \mathbb{R}^n	46, 48
$\lim_{(x,y) \rightarrow (x_0,y_0)} f(x,y)$	limit of f as (x,y) tends to (x_0,y_0)	67
$\lim_{(x,y) \rightarrow (x_0^+, y_0^+)} f(x,y)$	limit of f from first quadrant as (x,y) tends to (x_0,y_0)	71
$\lim_{(x,y) \rightarrow (\infty, \infty)} f(x,y)$	limit of f as (x,y) tends to (∞, ∞)	73
$f_x, \frac{\partial f}{\partial x}$	partial derivative of f w.r.t. x	84 138
∇f	gradient of f	85, 139
$(f_x)_-$	left(-hand) partial derivative of f w.r.t. x	85
$(f_x)_+$	right(-hand) partial derivative of f w.r.t. x	85
MVT	Mean Value Theorem	87
$\mathbf{D}_\mathbf{u}f$	directional derivative of f along \mathbf{u}	88, 138
$f_{xx}, \frac{\partial^2 f}{\partial x^2}$	partial derivative of f_x w.r.t. x	91, 138
$f_{xy}, \frac{\partial^2 f}{\partial y \partial x}$	partial derivative of f_x w.r.t. y	91, 138
$\frac{\partial^n f}{\partial x^{n-m} \partial y^m}$	n th-order partial derivative of f ($m = 0, 1, \dots, n$)	96
$\mathcal{D}_{h,k}$	partial differential operator $h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y}$	97
$\mathcal{D}_{h,k}^n$	$\left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y}\right)^n = \sum_{m=0}^n \binom{n}{m} h^{n-m} k^m \frac{\partial^n}{\partial x^{n-m} \partial y^m}$	98
$\mathbf{D}_\mathbf{u}^n f$	n th-order directional derivative of f along \mathbf{u}	99
$D_{\mathbf{u}\mathbf{v}}^2 f$	directional derivative of $\mathbf{D}_\mathbf{u}f$ along \mathbf{v}	99
$J(\Phi)$	Jacobian of the transformation Φ	123
$\frac{\partial(x,y)}{\partial(u,v)}$	Jacobian of the functions x and y w.r.t. u and v	123
Δf	discriminant of f	136
$\mu(P)$	mesh of partition P	187
$P_{n,k}$	partition into $n \times k$ equal parts	187

	Definition/Description	Page
$m(f)$	infimum of f on a rectangle	187
$M(f)$	supremum of f on a rectangle	187
$m_{i,j}(f)$	infimum of f on (i, j) th subrectangle	187
$M_{i,j}(f)$	supremum of f on (i, j) th subrectangle	187
$L(P, f)$	lower double sum of f w.r.t. partition P	188, 267
$U(P, f)$	upper double sum of f w.r.t. partition P	188, 267
$L(f)$	lower double integral of f	188, 267
$U(f)$	upper double integral of f	188, 267
$\iint_{[a,b] \times [c,d]} f$	double integral of f on the rectangle $[a, b] \times [c, d]$; also denoted by $\iint_{[a,b] \times [c,d]} f(x, y)d(x, y)$	193
$\text{Vol}(E_f)$	volume of the solid under the surface $z = f(x, y)$	193
FTC	Fundamental Theorem of Calculus	208
$S(P, f)$	Riemann double sum for f w.r.t. partition P	223
f^*	extension of $f : D \rightarrow \mathbb{R}$ to a rectangle R containing D obtained by setting $f^* = 0$ on $R \setminus D$	226
$\iint_D f$	double integral of f over a subset D of \mathbb{R}^2	226, 437, 444
f^+	positive part of a function f	230
f^-	negative part of a function f	230
1_D	constant function on D having value 1 at each point	241
$\text{Area}(D)$	area of a bounded subset D of \mathbb{R}^2	241
$\Phi := (\phi_1, \phi_2)$	transformation Φ with component functions ϕ_1 and ϕ_2	247
$\iiint_K f$	triple integral of f on a cuboid K in \mathbb{R}^3 ; also denoted by $\iiint_K f(x, y, z)d(x, y, z)$	268
$\iiint_D f$	triple integral of f over a subset D of \mathbb{R}^3	270
$\text{Vol}(D)$	volume of a bounded subset D of \mathbb{R}^3	274, 297
$\text{Area}(S)$	surface area of a (piecewise) smooth surface S	314, 317
$\text{Av}(f)$	average of a function f	323
$\text{Av}(f; w)$	weighted average of a function f w.r.t. a function w	324
(\bar{x}, \bar{y})	centroid of a planar region	324
$(\bar{x}, \bar{y}, \bar{z})$	centroid of a surface or of a solid in 3-space	326, 329
$(Q \times R)(f)$	product cubature rule for f on a rectangle	339
$(Q \times \tilde{R})(f)$	product cubature rule for f over an elementary region	345
$(\tilde{Q} \times R)(f)$	product cubature rule for f over an elementary region	345
$C(f)$	cubature rule for f analogous to the Midpoint Rule	351
$T(f)$	cubature rule for f analogous to the Trapezoidal Rule	351
$S(f)$	cubature rule for f analogous to Simpson's Rule	352

	Definition/Description	Page
$C_n(f)$	compound cubature rule corresponding to $C(f)$	353
$T_n(f)$	compound cubature rule corresponding to $T(f)$	353
$S_n(f)$	compound cubature rule corresponding to $S(f)$	354
$(a_{m,n})$	double sequence whose (m, n) th term is $a_{m,n}$	370
$a_{m,n} \rightarrow a$	double sequence $(a_{m,n})$ converges to a real number a	370
$\lim_{(m,n) \rightarrow (\infty, \infty)} a_{m,n}$	limit of double sequence $(a_{m,n})$	370
$a_{m,n} \rightarrow \infty$	double sequence $(a_{m,n})$ diverges to ∞	370
$a_{m,n} \rightarrow -\infty$	double sequence $(a_{m,n})$ diverges to $-\infty$	370
$\sum \sum_{(k,\ell)} a_{k,\ell}$	double series whose double sequence of terms is $(a_{k,\ell})$	376
$A_{m,n}$	(m, n) th partial double sum of $\sum \sum_{(k,\ell)} a_{k,\ell}$	376
$\sum_{\ell} a_{k,\ell}$	row-series corresponding to $\sum \sum_{(k,\ell)} a_{k,\ell}$	381
$\sum_k a_{k,\ell}$	column-series corresponding to $\sum \sum_{(k,\ell)} a_{k,\ell}$	381
$\sum_j c_j$	diagonal series corresponding to $\sum \sum_{(k,\ell)} a_{k,\ell}$	385
$\sum \sum_{(k,\ell)} c_{k,\ell} x^k y^{\ell}$	double power series around $(0, 0)$	403
$\iint_{[a,\infty) \times [c,\infty)} f$	improper double integral of f on $[a, \infty) \times [c, \infty)$;	416
	also denoted by $\iint_{[a,\infty) \times [c,\infty)} f(s, t) d(s, t)$	
$A(D)$	area of an unbounded subset D of \mathbb{R}^2	443

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- ϵ - δ condition, 62, 71
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- n -interval, 6
- n th-order directional derivative, 99
- n th-order partial derivative, 96

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