

# Index

## A

Abel theorems on power series, 442  
Abel's formula, 469  
absolute convergence, 429  
absolute value estimate for integral, 188  
adiabatic compressibility, 293  
air resistance, 513  
algebra, 14  
alternating harmonic series, 428, 445  
alternating series, 426  
Ampère law, 407  
amplitude modulation, 508  
analysing functions, 160  
analysing functions: steps, 169  
Approximations of functions, 136  
approximations of functions, 155  
Archimedean spiral, 60  
Archimedes law, 387  
area of figure via line integral, 350  
area of plane figure, 242  
area of sphere, 361  
area of surface, 360  
arithmetic progression, 42  
Arrhenius rate formula, 519  
asymptotes of function, 167  
average value theorem for integral, 187

## B

beats, 508  
Bessel equation, 505  
binomial coefficients, 45, 141, 153  
binomial formula, 44  
biorthogonal basis, 34

Bolzano-Cauchy first theorem, 113  
Bolzano-Cauchy second theorem, 114  
Bose-Einstein statistics, 441  
boundary conditions, 456  
Brownian motion, 333  
Brownian particle, 226

## C

Cartesian coordinates, 10  
center of mass, 252  
changing variables in double integral, 327  
changing variables in triple integral, 335  
Chebyshev polynomials, 452  
circle, 11, 22  
classical nucleation theory, 173  
collinear vectors, 26  
combinatorics, 49  
complementary solution of ODE, 474  
complex numbers, 37  
composition functions, 67  
concave behaviour of function, 163  
conditional convergence, 429  
connection equations, 335  
conservation of charge, 386  
conservative field, 394, 406  
conservative vector field, 394  
continuity equation, 384, 408, 409, 412, 415  
continuity of function of many variables, 268  
continuity of functional series, 437  
continuous function, 108  
convex behaviour of function, 163  
coplanar vectors, 26  
cosine function, 18

cosine theorem, 20  
 critical dumping in harmonic oscillator, 511  
 critical points of function, 161  
 cross product of vectors, 28  
 crossing of line and plane, 65  
 crossing of two lines, 64  
 crossing of two planes, 66  
 cumulants, 450, 452  
 curl, 372, 391  
 curl via determinant, 375  
 curved lines, 58  
 cylinder coordinates, 337

## D

Darboux sums, 182, 319  
 DE, 455  
 de Moivre's formula, 98  
 decimal representation, 7  
 defects in crystal, 518  
 del operator, 296  
 derivative chain rule, 131  
 derivative geometric interpretation, 125  
 derivative of function, 125  
 derivative of inverse function, 132  
 derivative quotient rule, 130  
 Derivatives main theorems, 127  
 derivatives of composite functions, 280  
 Derivatives of higher orders, 140  
 determinant of matrix, 23  
 determinant of quadratic equation, 18  
 differential, 127  
 differential equations, 455  
 differentiation of functional series, 439  
 differentiation of power series, 445  
 diffusion constant, 411  
 diffusion equation, 273, 411  
 directed surface element, 367  
 directional derivative, 294  
 discontinuity of first kind, 110  
 discontinuity of second kind, 110  
 displacement current, 409  
 distance between lines, 65  
 distance between parallel planes, 66  
 distance between point and line, 62  
 distance between point and plane, 62  
 distribution of particles in volume, 515  
 divergence, 381, 388  
 divergence theorem, 381  
 division theorem for numerical sequences, 74  
 dot product of vectors, 27  
 double integral, 315  
 driven harmonic oscillator with friction, 511  
 driven oscillator without friction, 507

## E

eccentricity of ellipse, 22  
 electric field, 404  
 electromagnetism, 404  
 electrostatic field, 256  
 electrostatic potential, 365  
 electrostatics, 404  
 elementary geometry, 11  
 ellipse, 22  
 ellipsoid, 262  
 elliptic cone, 363  
 enthalpy, 291  
 entropy, 290  
 equation of line, 56  
 equation of motion, 513  
 equation of plane, 59  
 equation of state, 291  
 equilateral triangle, 13  
 error function, 453  
 Euler's substitutions, 215  
 Euler-Mascheroni constant, 425  
 even function, 20, 178  
 exact differential, 277, 351, 379, 458  
 exact differential equations, 458  
 exhaust velocity, 514  
 expansion into solenoidal and conservative fields, 401  
 exponential function, 90, 134  
 exponential functions, 112  
 extremum of function of many variables, 301

## F

Faraday law, 408  
 ferromagnetic material, 172  
 Fick's first law, 411  
 finite series, 41  
 fluid in vortex, 393  
 flux integral, 367  
 flux of liquid through surface area, 367  
 focal points of ellipse, 23  
 foci of ellipse, 23  
 force, 254  
 Fourier's law, 412  
 Fresnel integrals, 453  
 friction coefficient, 513  
 Frobenius method, 492  
 function, 16  
 functional series, 434

## G

Gamma function, 229  
 gas distribution function, 281

Gauss theorem, 381  
 Gauss theorem variants, 383  
 Gaussian integral, 332  
 general power function, 84, 132  
 general power functions, 111  
 general solution of differential equation, 455  
 generalised binomial coefficients, 153, 450  
 geometric progression, 417  
 geometrical progression, 41  
 geometrical series, 78  
 Gibbs free energy, 291  
 gradient, 294  
 Green's formula, 346

**H**

Hamiltonian, 282  
 harmonic motion, 507  
 harmonic oscillator, 441, 506  
 harmonic oscillator equation, 495  
 harmonic oscillator with friction, 510  
 harmonic series, 418  
 Hartree potential, 433  
 heat capacity, 292, 413  
 heat transport equation, 411  
 Heaviside function, 67  
 Helmholtz free energy, 291  
 Hermite polynomials, 452  
 homogeneous differential equations, 462  
 homogeneous equation, 467  
 homogeneous linear differential equations with  
   constant coefficients, 471  
 horizontal asymptote, 167  
 Hydrodynamic equation, 413  
 hyperbolic functions, 91, 112, 135  
 hyperbolic paraboloid, 264

**I**

ideal liquid, 413  
 ideal rocket equation, 514  
 improper integrals, 226  
 indefinite integral formula, 190  
 indefinite integrals, 188  
 indicial equation, 492, 494  
 induction, 4  
 inequalities, 15, 52  
 infinite geometrical progression, 78  
 infinite limits, 115  
 infinite numerical sequence, 71  
 infinite numerical series, 77  
 infinite series, 417  
 infinite series integral test, 423  
 infinite series ratio test, 421

infinite series root test, 422  
 inflection point of function, 165  
 inhomogeneous equation, 467  
 inhomogeneous linear differential equations,  
   474  
 initial conditions, 455  
 integrals depending on parameter, 223  
 integrating factor, 460, 465  
 integration by changing variables, 195, 220  
 integration by parts, 198, 222  
 integration of functional series, 439  
 integration of irrational functions, 213  
 integration of power series, 445  
 integration of rational functions, 204  
 integration of rational functions with  $e^x$ , 212  
 integration of trigonometric functions, 209  
 inverse function, 69  
 inverse trigonometric functions, 98, 112, 135  
 irregular singular point, 491  
 isosceles triangle, 13  
 isotherm of gas, 171  
 isothermal compressibility, 293  
 ISP, 491  
 iterated integral, 317

**J**

Jacobian, 327, 335, 357, 361

**K**

kinetic Monte Carlo, 518  
 Kirchoff's law, 506  
 Kronecker symbol, 34

**L**

L'Hôpital's rule, 158  
 Lagrange formula, 152, 190, 301  
 Lagrange multipliers, 310  
 Laguerre polynomials, 452  
 Landau-Ginzburg theory, 172  
 Langevin equation, 226  
 Laplace equation, 406  
 Laplace operator, 412  
 Laplacian, 287, 390  
 least square method, 307  
 Legendre equation, 497  
 Legendre polynomials, 452, 500  
 Leibnitz convergence test, 427  
 Leibnitz formula, 226  
 Leibnitz formula, 141, 154, 155  
 length of circle, 340  
 length of curved line, 238

length of parabola, 342  
 length of spiral, 342  
 Levi-Civita symbol, 30  
 limacons of Pascal, 60  
 limit of composition of functions, 107  
 limit of function, 100  
 limit of inverse function, 108  
 limit of numerical sequence, 72  
 limit theorems, 105  
 limits at infinity, 115  
 line integral, 338  
 line integral for scalar field, 338  
 line integral for vector field, 342  
 linear first order differential equations, 464  
 linear operator, 475  
 linear second order differential equations, 468  
 logarithmic function, 91, 112, 133  
 logic, 3  
 Lorenz force, 407

## M

Maclaurin formula, 299, 448  
 Maclaurin series, 448  
 Maclaurin's formula, 152  
 magnetic charges, 410  
 magnetic field, 257, 404  
 major axis of ellipse, 22  
 mass calculation, 252  
 mass conservation, 385  
 maximum of function, 161  
 Maxwell relations, 292  
 Maxwell's equations, 404  
 Möbius strip, 359  
 mechanical equilibrium, 297  
 method of undetermined coefficients, 476  
 method of variation of parameters, 480  
 minimum of function, 161  
 minor axis of ellipse, 22  
 moment of inertia, 337  
 moments, 450, 452  
 monotonic function, 69  
 multinomial expansion, 52

## N

Newton's equation of motion, 483  
 Newton-Leibnitz formula, 228, 232  
 Newton-Leibniz formula, 191  
 non-linear second order differential equations, 483  
 normal to cylinder, 357  
 normal to sphere, 362  
 normal to surface, 275, 297, 357

number  $e$ , 86, 155  
 number  $\pi$ , 11, 156  
 numbers, 5

## O

oblique asymptote, 168  
 odd function, 20, 178  
 ODE, 455  
 one-pole hyperboloid, 264  
 one-side limit of function, 104  
 operator, 143, 474  
 ordinary differential equations, 455  
 ordinary point of differential equation, 486  
 orientable surface, 359  
 orthogonal vectors, 28  
 Ostrogradsky-Gauss theorem, 381  
 over-dumping in harmonic oscillator, 511

## P

parabola, 17  
 paraboloid, 364  
 parallel lines, 12  
 parallelogram, 12  
 partial derivative, 268  
 partial sum of numerical series, 77  
 particular integral of ODE, 474  
 particular solution of differential equation, 456  
 particular solution of ODE, 474  
 Pascal's triangle, 44  
 periodic function, 19  
 points of discontinuity, 268  
 Poisson's equation, 401  
 polar coordinates, 57, 329  
 polynomial, 16  
 polynomials, 79, 110  
 power series, 441  
 pressure, 255, 290  
 principal value Cauchy, 235  
 product theorem for numerical sequences, 74  
 proving by contradiction, 4  
 Pythagorean theorem, 18

## R

radians, 11  
 radius of convergence, 443  
 random process, 450  
 rational function, 17  
 rational functions, 80  
 rational functions decomposition, 81  
 reciprocal basis, 34  
 rectangle, 21

recurrence relation, 41, 154, 492, 494, 496, 498  
 regular singular point, 491  
 remainder term, 148  
 reminder term, 448  
 residence kinetics, 517  
 residence probability, 517  
 resonance, 478, 508, 512  
 resonance frequency, 509, 512  
 rhodonea curve, 60  
 Riemann definite integral, 177  
 Riemann integral sum, 176  
 right triangle, 13  
 right-hand rule, 359  
 roots of polynomials, 79  
 RSP, 491

**S**

saddle point, 161, 163, 265  
 scalar field, 294  
 scalar potential, 394  
 scalar product of vectors, 27  
 Schrödinger equation, 471  
 second order phase transition, 172  
 separable differential equations, 456  
 series solution of linear differential equations, 486  
 series with positive terms, 420  
 sign function, 68  
 similar triangles, 13  
 simply connected region, 346, 351  
 sine function, 18  
 sine theorem, 20  
 singular point of differential equation, 486  
 smooth surface, 356  
 snail curve, 60  
 solenoidal field, 397  
 solenoidal vector field, 394  
 solids of revolution, 247  
 sphere, 262  
 spherical coordinates, 58, 336, 361  
 stationary points, 302  
 steady-state solution, 512  
 steepest descent, 297  
 Stokes's theorem, 371  
 subsequence theorem for numerical sequences, 75  
 sufficient condition of differentiability, 271  
 surface, 355  
 surface charge density, 365  
 surface integral for scalar field, 364  
 surface integral for vector field, 366  
 surface integrals, 355  
 surface of cone, 249

surface of elliptic cone, 363  
 surface of revolution, 248  
 surface of sphere, 249  
 surface of torus, 249  
 surfaces of second order, 262

**T**

tangent plane, 275  
 Taylor expansion, 504  
 Taylor series, 446  
 Taylor's formula, 146  
 Taylor's theorem, 151, 299  
 temperature, 290  
 terminal velocity, 513  
 theorem on mixed derivatives, 273  
 theorems for numerical sequences, 73  
 thermal expansion coefficient, 293  
 thermal pressure coefficient, 293  
 thermodynamic potentials, 291  
 thermodynamics, 290  
 three dimensional space, 26  
 three-leaf rose, 60  
 torus, 249  
 total derivative, 414  
 total derivative of function, 283  
 transition probabilities, 519  
 transition rates, 519  
 transition state, 265  
 triangle, 12  
 trigonometric functions, 18, 93, 111, 134  
 triple integral, 333  
 Tsiolkovsky formula, 514  
 two-pole hyperboloid, 264  
 two-sided surface, 359

**U**

uncertainties when taking limit, 117  
 under-damping in harmonic oscillator, 510  
 uniform convergence, 323, 435  
 uniform convergence of improper integral, 323  
 uniform convergence of power series, 445  
 uniqueness theorem for numerical sequences, 76  
 unit base vectors, 28  
 unit step function, 67

**V**

van der Waals equation, 171  
 vector field, 342  
 vector potential, 394  
 vector product of vectors, 28

vector-columns, 36  
vectors, 26  
vectors-rows, 36  
vertical asymptote, 167  
volume of bodies, 245  
volume of cone, 246  
volume of cylinder, 245  
volume of ellipsoid, 246  
volume of solid of revolution, 248

volume of sphere, 246, 320, 330, 334, 336  
volume of tetrahedron, 247

**W**

wave equation, 410  
Weierstrass convergence test, 436  
work done, 255, 342  
Wronskian, 469, 473, 482