

Contents

Foreword	v
Chapter IX Elements of measure theory	
1 Measurable spaces	3
σ -algebras	3
The Borel σ -algebra	5
The second countability axiom	6
Generating the Borel σ -algebra with intervals	8
Bases of topological spaces	9
The product topology	10
Product Borel σ -algebras	12
Measurability of sections	13
2 Measures	17
Set functions	17
Measure spaces	18
Properties of measures	18
Null sets	20
3 Outer measures	24
The construction of outer measures	24
The Lebesgue outer measure	25
The Lebesgue–Stieltjes outer measure	28
Hausdorff outer measures	29
4 Measurable sets	32
Motivation	32
The σ -algebra of μ^* -measurable sets	33
Lebesgue measure and Hausdorff measure	35
Metric measures	36
5 The Lebesgue measure	40
The Lebesgue measure space	40
The Lebesgue measure is regular	41

A characterization of Lebesgue measurability	44
Images of Lebesgue measurable sets	44
The Lebesgue measure is translation invariant	47
A characterization of Lebesgue measure	48
The Lebesgue measure is invariant under rigid motions	50
The substitution rule for linear maps	51
Sets without Lebesgue measure	53

Chapter X Integration theory

1 Measurable functions	62
Simple functions and measurable functions	62
A measurability criterion	64
Measurable $\overline{\mathbb{R}}$ -valued functions	67
The lattice of measurable $\overline{\mathbb{R}}$ -valued functions	68
Pointwise limits of measurable functions	73
Radon measures	74
2 Integrable functions	80
The integral of a simple function	80
The \mathcal{L}_1 -seminorm	82
The Bochner–Lebesgue integral	84
The completeness of \mathcal{L}_1	87
Elementary properties of integrals	88
Convergence in \mathcal{L}_1	91
3 Convergence theorems	97
Integration of nonnegative $\overline{\mathbb{R}}$ -valued functions	97
The monotone convergence theorem	100
Fatou’s lemma	101
Integration of $\overline{\mathbb{R}}$ -valued functions	103
Lebesgue’s dominated convergence theorem	104
Parametrized integrals	107
4 Lebesgue spaces	110
Essentially bounded functions	110
The Hölder and Minkowski inequalities	111
Lebesgue spaces are complete	114
L_p -spaces	116
Continuous functions with compact support	118
Embeddings	119
Continuous linear functionals on L_p	121

5	The n-dimensional Bochner–Lebesgue integral	128
	Lebesgue measure spaces	128
	The Lebesgue integral of absolutely integrable functions	129
	A characterization of Riemann integrable functions	132
6	Fubini’s theorem	137
	Maps defined almost everywhere	137
	Cavalieri’s principle	138
	Applications of Cavalieri’s principle	141
	Tonelli’s theorem	144
	Fubini’s theorem for scalar functions	145
	Fubini’s theorem for vector-valued functions	148
	Minkowski’s inequality for integrals	152
	A characterization of $L_p(\mathbb{R}^{m+n}, E)$	157
	A trace theorem	158
7	The convolution	162
	Defining the convolution	162
	The translation group	165
	Elementary properties of the convolution	168
	Approximations to the identity	170
	Test functions	172
	Smooth partitions of unity	173
	Convolutions of E -valued functions	177
	Distributions	177
	Linear differential operators	181
	Weak derivatives	184
8	The substitution rule	191
	Pulling back the Lebesgue measure	191
	The substitution rule: general case	195
	Plane polar coordinates	197
	Polar coordinates in higher dimensions	198
	Integration of rotationally symmetric functions	202
	The substitution rule for vector-valued functions	203
9	The Fourier transform	206
	Definition and elementary properties	206
	The space of rapidly decreasing functions	208
	The convolution algebra \mathcal{S}	211
	Calculations with the Fourier transform	212
	The Fourier integral theorem	215
	Convolutions and the Fourier transform	218
	Fourier multiplication operators	220
	Plancherel’s theorem	223

	Symmetric operators	225
	The Heisenberg uncertainty relation	227
Chapter XI Manifolds and differential forms		
1	Submanifolds	235
	Definitions and elementary properties	235
	Submersions	241
	Submanifolds with boundary	246
	Local charts	250
	Tangents and normals	251
	The regular value theorem	252
	One-dimensional manifolds	256
	Partitions of unity	256
2	Multilinear algebra	260
	Exterior products	260
	Pull backs	267
	The volume element	268
	The Riesz isomorphism	271
	The Hodge star operator	273
	Indefinite inner products	277
	Tensors	281
3	The local theory of differential forms	285
	Definitions and basis representations	285
	Pull backs	289
	The exterior derivative	292
	The Poincaré lemma	295
	Tensors	299
4	Vector fields and differential forms	304
	Vector fields	304
	Local basis representation	306
	Differential forms	308
	Local representations	311
	Coordinate transformations	316
	The exterior derivative	319
	Closed and exact forms	321
	Contractions	322
	Orientability	324
	Tensor fields	330

5	Riemannian metrics	333
	The volume element	333
	Riemannian manifolds	337
	The Hodge star	348
	The codifferential	350
6	Vector analysis	358
	The Riesz isomorphism	358
	The gradient	361
	The divergence	363
	The Laplace–Beltrami operator	367
	The curl	372
	The Lie derivative	375
	The Hodge–Laplace operator	379
	The vector product and the curl	382

Chapter XII Integration on manifolds

1	Volume measure	391
	The Lebesgue σ -algebra of M	391
	The definition of the volume measure	392
	Properties	397
	Integrability	398
	Calculation of several volumes	401
2	Integration of differential forms	407
	Integrals of m -forms	407
	Restrictions to submanifolds	409
	The transformation theorem	414
	Fubini’s theorem	415
	Calculations of several integrals	418
	Flows of vector fields	421
	The transport theorem	425
3	Stokes’s theorem	430
	Stokes’s theorem for smooth manifolds	430
	Manifolds with singularities	432
	Stokes’s theorem with singularities	436
	Planar domains	439
	Higher-dimensional problems	441
	Homotopy invariance and applications	443
	Gauss’s law	446
	Green’s formula	448
	The classical Stokes’s theorem	450
	The star operator and the coderivative	451

References 457