I. N. Bronshtein • K. A. Semendyayev

Handbook of Mathematics

Springer-Verlag
Berlin Heidelberg GmbH

I. N. Bronshtein •K.A.Semendyayev

# Handbook of Mathematics 

English translation edited by K. A. Hirsch

Reprint of the third edition

## Editors:

Dr. G. Grosche and Dr. V. Ziegler

The new version of the Handbook was written or revised by:

| P. Beckmann (2.6.3., 2.6.4.) | H. Hilbing (3.1.7.-3.1.13.) |
| :--- | :--- |
| M. Belger (3.4.) | R. Hofmann (7.1.) |
| H. Benker (3.2.1.) | H. Kästner (2.4.2.-2.4.4.) |
| N. Denkmann (7.2.3.) | W. Purkert (4.4., 5.) |
| M. Dewess (6.) | J. vom Scheidt (3.1.14., 3.1.15., 3.3.) |
| H. Erfurth (3.2.2.) | K.A.Semendyayev (4.4.1.3., 7.2.1.) |
| H. Gentemann (3.4.) | T. Vettermann (2.6.5., 2.6.6.) |
| S. Gottwald (4.1.) | V. Wünsch (3.1.1.- 3.1.6.) |
| G. Grosche (1.2., 1.3., 2.1., 2.3., 2.4.1., 2.6.1., 2.6.2., 7.2.2.) | E. Zeidler (4.2., 4.3.) |

English version edited by Professor K. A. Hirsch with the collaboration of

| A.Cerf | E.J.F. Primrose |
| :--- | :--- |
| A. I. McIsaac | A.M.Tropper |
| O. Pretzel | S.K.Zaremba |

Reprint of the third completely revised edition of Bronshtein/Semendyayev, Handbook of Mathematics, based 19/20 German edition of Bronshtein/Semendyayev, Taschenbuch der Mathematik

First published under the title Spravochnik po matematike dlya inshenerov i vchashchikhaya vtuzov by NAUKA, Moscow

```
ISBN 978-3-662-21984-3 ISBN 978-3-662-21982-9 (eBook)
DOI 10.1007/978-3-662-21982-9
```

This work is subject to copyright. All rights are reserved, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilm or in other ways, and storage in data banks. Duplication of this publication or parts thereof is permitted only under the provisions of the German Copyright Law of September 9, 1965, in its current version, and permission for use must always be obtained from
Springer-Verlag Berlin Heidelberg GmbH.
Violations are liable for prosecution act under German Copyright Law.
© Springer-Verlag Berlin Heidelberg 1998
Originally published by Springer-Verlag Berlin Heidelberg New York in 1998
Softcover reprint of the hardcover 3rd edition 1998
The use of general descriptive names, registered names, trademarks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

# Preface of the Reprint of the 3rd edition 

The book is in such high demand that the publisher decided to reprint the 3rd edition published in 1997.

## Preface

In 1957 one of the two Editors translated the Handbook of Mathematics by I. N. Bronshtein and K. A. Semendyayev from Russian into German. In comparison with the original, there were two additional sections "Calculus of vuriation" and "Integral equations". Over the years this book has become a standard work also in German speaking countries. For nearly two decades it was an indispensable help for many students, teachers and practitioners of mathematics, although in contents and form it hardly changed at all.

During the same period some newer branches of mathematics have undergone a stormy development. Others have gained considerably in importance or have changed rapidly under the influence of practical needs, not least owing to the development of electronic calculating techniques. Even school mathematics did not stand still in the intervening years, so that new points of view emerged in the more elementary parts of the Handbook.

When all these factors were taken into account, a new edition had to incorporate the following points. New topics had to be included, for example, functional analysis, a section on the foundations of mathematics with the title "Sets, relations, functions" (with due regard to the basic concepts of mathematical logic), measure theory and the Lebesgue-Stieltjes integral, tensor calculus, mathematical methods of operational research (linear, non-linear, and dynamical optimization, graph theory, game theory, etc.), numerical methods and computational techniques.

Some sections had to be enlarged substantially or put on new foundations, for example, probability theory and mathematical statistics, or Fourier analysis and the Laplace transformation.

Several essential supplements were needed, among them a section on matrices within the framework of algebra.

In addition, most sections had to be thoroughly revised to keep up with present-day demands.
It goes without saying that such a huge task could not be carried out by a single person in a reasonable time. The problem had to be tackled by a collective of authors. An agreement was reached between the publishers of the original Russian edition and the publishers of the German translation to the effect that the revised version should be a joint undertaking and the preparation should be entrusted to a collective of authors working in close collaboration with the Soviet authors. This team was recruited largely from the scientific personnel of the section Mathematics at the Karl Marx University of Leipzig.

The editors and authors endeavoured to preserve the diction and presentation of the original, in spite of the incorporation of new material. Nevertheless, it was inevitable that the presentation
as a whole exhibits less homogeneity than the original book. This is due partly to factual matters such as the widely diverging contents of the individual sections or the varying degree of difficulty of the topics.

At the same time, the editors and authors believe that the Handbook can meet the diverse requirements of the numerous potential users, by the level of sophistication appropriate to the theme at hand.

The editors and authors wish to express their thanks to all who have contributed by their advice and helpful criticism to shaping the ultimate form of the new version of the work. Our special thanks are due to the group of advisors at the Technical University of Karl Marx-Stadt under the direction of Professor Schneider, who drew our attention to the diverse mathematical needs of students and graduates in technical disciplines.

## Table of contents

1 Tables and graphical representations ..... 1
1.1 Tables ..... 1
1.1.1 Table of some constants in frequent use ..... 1
1.1.2 Tables of special functions21. The Gamma function (2)-2. Bessel functions (cylinder functions) (3)- 3. Legendre poly-
nomials (spherical functions) (5) - 4. Elliptic integrals (6) - 5. The Poisson distribution (8)nomials (spherical functions) (5)-4. Elliptic integrals (6)-5. The Poisson distribution (8)-
6. Normal distribution (9)-6.1 Density function $\varphi(z)$ of the normed and centred normal distri-bution (9) - 6.2 Distribution function $\Phi_{0}(z)$ of the normed and centred normal distribution (10) -7. Upper $100 \alpha$-percent values $\chi_{a}{ }^{2}$ of the $\chi^{2}$-distribution (12)-8. $100 \alpha$-percent values $t_{\alpha} m$ ofStudent's $t$-distribution (13) $\quad 9$. Upper five-percent values $F_{0.05}, m_{1} m_{1}$ and upper one-percentvalues $F_{0.01, m_{1} m_{2}}$ (in bold figures) of the $F$-distribution (14) - 10. Fisher's $Z$-distribution (18) -11. Critical numbers for the Wilcoxon test (19) - 12. The Kolmogorov-Smirnov $\lambda$-distribu-tion (20)
1.1.3 Integrals and sums of series

1. Table of sums of some numerical series (21) - $\mathbf{1 . 1}$ Table of the first few Bernoulli numbers (22) - Table of the first few Euler numbers (22) - 2. Table of the power series expansions of some functions (22) - 3. Tables of indefinite integrals (26) - 4. Table of some definite integrals (56)
1.2 Graphs of elementary functions ..... 61
1.2.1 Algebraic functions ..... 61
2. Integral rational functions (polyno
1.2.2 Transcendental functions
3. Trigonometric functions and their inverses (68) - 2. Exponential and logarithmic functions68(70) - 3. The hyperbolic functions and their inverses (74)
1.3 Equations and parametric representations of elementary curves ..... 75
1.3.1 Algebraic curves ..... 76
4. Curves
curves) ( 77 )
1.3.2 Cycloids ..... 80
1.3.3 Spirals ..... 83
1.3.4 Catenary and tractrix ..... 85
2 Elementary mathematics ..... 86
2.1 Elementary approximation calculus ..... 86
2.1.1 General considerations ..... 86
rules (87)
2.1.2 Elementary calculus of errors
2.1.2 Elementary calculus of errors ..... 88
5. Absolute and relative error (88) - 2. App2.1.3 Elementary graphical approximation methods90
2.2 Combinatorics ..... 91
2.2.1 Basic combinatorial functions ..... 91
6. Factorials and the Gamma function (91) - 2. Binomial coefficients (92) - 3. Multinomialcoefficients (94)
2.2.2 The binomial and multinomial theorems ..... 94
7. The binomial theorem (94) - 2. The multinomial theorem (95)
2.2.3 Objectives of combinatorics ..... 95
2.2.4 Permutations ..... 961. Permutations without repetition (96) - 2. The group of permutations of $k$ elements (96) -3. Permutations with a fixed point (97) - 4. Permutations with prescribed numbers of cycles(98)-5. Permutations with repetitions (98)
2.2.5 Selections
99
8. Selections without repetitions (99) - 2. Selections with repetitions (99)
99
2.2.6 Combinations1. Combinations without repetitions (99) - 2. Combinations with repetitions (100)
2.3 Finite sequences, sums, products, means ..... 100
2.3.1 Notation for sums and products ..... 100
2.3.2 Finite sequences ..... 101
2.3.3 Some sums of finite sequences ..... 103
2.3.4 Means ..... 103
2.4 Algebra ..... 104
2.4.1 Arithmetical expressions ..... 1041. Definition of arithmetical expressions (104) - 2. Interpertation of arithmetical expressions(108) - 3. Equalities between arithmetical expressions (109) - 4. Polynomials (111) - 5. Inequal-ities between arithmetical expressions (113)
2.4.2 Algebraic equations1. Equations (116) - 2. Equivalence transformations (117)- 3. Algebraic equations (118) -
9. General theorems (122)-5. Systems of algebraic equations (125)
2.4.3 Some special cases of transcendental equations1. Vector spaces (127) - 1.1 The concept of a vector space (127) - 1.2 Subspaces (129) - 1.3 Lin-1. Vector spaces (127) - 1.1 The concept of a vector space (127) - 1.2 Subspaces (129) - 1.3 Lin-
ear dependence (130) 1.4 Bases and dimension (131)-1.5 Euclidean vector spaces (133) -ear dependence (130) 1.4 Bases and dimension (131) - 1.5 Euclidean vector spaces (133) -
10. Matrices and determinants (135)-2.1 Definition of a matrix (135) - 2.2 The determinantof a square matrix (135) - 2.3 The rank of a matrix (137) - 2.4 M atrix algebra (138) - 2.5 Specialclasses of matrices (141)-3. Systems of linear equations (141)-3.1 Definition of a system oflinear equations, solutions, solution set (141)- $\mathbf{3 . 2}$ Existence of solutions of a linear system(142) - 3.3 Calculation of solutions of a linear system (143) - 4. Linear maps (145) - 4.1 Basicconcepts (145) - 4.2 Representation of linear maps by matrices (147) - 4.3 Operations on linearmaps (148) - 4.4 The inverse operator (149) - 5. Eigenvalues and eigenvectors (149) - 5.1 Eigen-values and eigenvectors of matrices (149) - 5.2 Propositions on eigenvalues and eigenvectors(150) - 5.3 Applications of the theory of eigenvalues (150)
2.5 Elementary functions
2.5.1 Algebraic functions1. Integral rational functions (153) - 1.1 Definition of integral rational functions (153) -1.2 Factorization of integral rational functions (154) - 1.3 Zeros of integral rational functions(154) - 1.4 Behaviour at infinity (155) - 1.5 Particular integral rational functions (155) - 2. Frac-tional rational functions (155) - 2.1 Definition of fractional rational functions (155) - $\mathbf{2 . 2}$ Zerosand poles of rational functions (156) - 2.3 Behaviour of fractional rational functions (156) -2.4 Particular fractional rational functions (157) - 2.5 Decomposition into partial fractions(158) - 3. Non-rational algebraic functions (160)
2.5.2 Transcendental functions
11. Trigonometric functions and their inverses (161)-1.1 Definition of the trigonometric func- tions (161) - 1.2 Properties of trigonometric functions (162) - 1.3 Relations between the tri-gonometric functions (163) - 1.4 The general sine function $f(x)=a \sin (b x+c)(165)$ -1.5 Definition of the inverse trigonometric functions (166) - 1.6 Properties of the inverse tri-gonometric functions (167) - 1.7 Relations between inverse trigonometric functions (167) -2. Exponential and logarithmic functions (168) - 2.1 Definitions of the exponential and log-arithmic functions (168) - 2.2 Particular exponential and logarithmic functions (168) - 2.3 Prop-erties of exponential and logarithmic functions (169) - 3. Hyperbolic functions and their in-verses (169) - 3.1 Definition of hyperbolic functions (169) - 3.2 Properties of the hyperbolicfunctions (169) - 3.3 Relations between the hyperbolic functions (170)-3.4 Definition of theinverse hyperbolic functions (171) - 3.5 Properties of the inverse hyperbolic functions (172) -3.6 Relations between the inverse hyperbolic functions (172)
2.6 Geometry2.6.1 Plane geometry
2.6.2 Three-dimensional geometry1. Lines and planes in space (177) - 2. Edges, vertices, solid angles (177) - 3. Polyhedra (178) -4. Bodies bounded by curved surfaces (180)
2.6.3 Plane trigonometry1. Solution of triangles (183) - 1.1 Solution of right-angled triangles (183) - 1.2 Solution oftriangles (183) - 2. Application to elementary surveying (185)
2.6.4 Spherical trigonometry1. Geometry on the sphere (186) - 2. Spherical triangle (187) - 3. Solution of a spherical triangle(188) - 3.1 Solution of the general spherical triangle (188) - 3.2 Solution of a right-angledspherical triangle (190)
2.6.5 Coordinate systems1. Coordinate systems in the plane (191) - 1.1 Linear coordinate systems in the plane (191) -1.2 Curvilinear coordinate systems in the plane (192) - 1.3 Transformation of coordinates inthe plane (193) - 2. Coordinate systems in space (194) - 2.1 Linear coordinate systems in space(194) - 2.2 Curvilinear coordinate systems in space (195) - 2.3 Transformation of coordinatesin space (196)
3 Analysis ..... 215
3.1 Differential and integral calculus of functions of one and several variables ..... 215
3.1.1 Real numbers
12. System of axioms for the real numbers (215) - 2. The natural numbers $\mathbb{N}$, integers $\mathbb{Z}$, and ..... 215rational numbers $\mathbb{Q}$ (217) - 3. Absolute value, elementary inequalities (218)
3.1.2 Point sets in $\mathbb{R}^{\boldsymbol{n}}$
3.1.3 Sequences ..... 219 ..... 2221. Real sequence (222) - 1.1 Boundedness, convergence, examples (222) - 1.2 Theorems con-cerning sequences (223) - 1.3 Definite divergence (224) - 2. Point sequences (224)
3.1.4 Real functions2251. Functions of a real variable (225) - 1.1 Definition, graphical representation, boundedness(225) - 1.2 Limits of a function of one variable (227) - 1.3 Calculation of limits (229) - 1.4 Con-tinuous functions of one variable (230) - 1.5 Discontinuities, order of magnitude of functions(232) - 1.6 Theorems on continuous functions in a closed interval (234) - 1.7 Special types offunctions (235) - 2. Functions of several real variables (236) - 2.1 Definition, graphical repre-sentation, boundedness (236) - 2.2 Limits of functions of several variables (238) - 2.3 Con-tinuous functions of several variables (238)
3.1.5 Differentiation of functions of a real variable
13. Definition and geometrical interpretation of the first derivative, examples (240) - 2. Higherderivatives (242) - 3. Theorems on differentiable functions (243)-4. Monotonic and convexfunctions (245) - 5. Relative extrema and points of inflection (246) - 6. Elementary discussionof curves (248)
3.1.6 Differentiation of functions of several variables
14. Partial derivatives; geometrical interpretation (249) - 2. Total derivative, total differential,directional derivative and gradient (251) - 3. Theorems on differentiable functions of severalvariables (253) - 4. Differentiable mappings from $\mathbf{R}^{\boldsymbol{n}}$ into $\mathbf{R}^{\boldsymbol{m}}$; Jacobian determinants; implicitfunctions; solubility theorems (254) - 5. Substitution of variables in differential expressions(258) - 6. Relative extrema for functions of several variables (259)
3.1.7 Integral calculus for functions of one variable1. Definite integrals (263) - 2. Properties of the definite integral (264) - 3. The indefinite integral(266) - 4. Properties of indefinite integrals (268) - 5. Integration of rational functions (270) -6. Integration of other classes of functions (274) - 6.1 Integration of certain algebraic func-tions (274) - 6.2 Integration of transcendental functions (277) - 7. Improper integrals (280) -8. Geometrical and physical applications of the definite integral (288)
3.1.8 Line integrals1. Line integrals of the first kind (291) - 2. Existence and calculation of a line integral of thefirst kind (292) - 3. Line integrals of the second kind (293) - 4. Properties and calculation ofline integrals of the second kind (294) - 5. Independence of the path of a line integral (296) -6. Geometrical and physical applications of line integrals (298)
3.1.9 Parameter integrals
15. Definition of a parameter integral (299) - 2. Properties of parameter integrals (299) - 3. Im- proper parameter integrals (301) - 4. Examples of parameter integrals (303)
3.1.10 Integrals over plane domains1. Definition of the double integral and elementary properties (305) - 2. Calculation of a doubleintegral (306) - 3. Transformation of variables in double integrals (307) - 4. Geometrical andphysical application of the double integral (309)
3.1.11 Integrals over spatial domains
16. Definition of the triple integral and elementary properties (310)-2. Calculation of triple integrals (311) - 3. Transformation of variables in triple integrals (312) - 4. Geometrical andphysical applications of triple integrals (313)
3.1.12 Surface integrals1. Area of a smooth surface (315) - 2. Surface integrals of the first and the second kind (316) -3. Geometrical and physical applications of the surface integral (320)
3.1.13 Integral theorems and supplements
17. Gauss's integral theorem (322) - 2. Green's formulae (322) - 3. Stokes' integral theorem (323) - 4. Improper line, double, surface, and triple integrals (324) - 5. Multi-dimensional para-meter integrals (325)
3.1.14 Infinite series. Sequences of functions3281. Basic concepts (328) - 2. Tests for convergence or divergence of series with non-negativeterms (329) - 3. Series with arbitrary terms. Absolute convergence (332) - 4. Sequences andseries of functions (334) - 5. Power series (338) - 6. Analytic functions. Taylor series. Expansionof elementary functions in power series (342)
3.1.15 Infinite products347
3.2 Calculus of variations and optimal processes ..... 349
3.2.1 Calculus of variations ..... 3491. Formulation of the problems, examples, and basic concepts (349) - 2. The Euler-Lagrangetheory (351) - 3. The Hamilton-Jacobi theory (363) - 4. The inverse problem of the calculus ofvariations (364) - 5. Numerical methods (366) - 6. Methods of functional analysis (371)
3.2.2 Optimal processes ..... 372
18. Basic concepts (372) - 2. Continuous optimal processes (373) - 3. Discrete systems (382) -4. Numerical methods (383)
3.3 Differential equations ..... 385
3.3.1 Ordinary differential equations
19. Explanations. Existence and uniqueness theorems for ordinary differential equations andsystems (385) - 2. Differential equations of the first order (387) - 2.1 Explicit differential equa-tions of the first order (387) - 2.2 Implicit differential equations of the first order (392) -2.3 General approximation methods for the solution of differential equations of the first order(398) - 3. Linear differential equations and linear systems (399)-3.1 General theory for lineardifferential equations (399) - 3.2 Linear differential equations with constant coefficients (402) -3.3 Linear systems of differential equations (404) - 3.4 Linear differential equations of thesecond order (407) - 4. General non-linear differential equations (417) - 5. Stability (418) -6. The operational method for the solution of ordinary differential equations (419) - 7. Bound-ary-value and eigenvalue problems (421) - 7.1 Boundary-value problems. The Green's func-tion (421) - 7.2 Eigenvalue problems (425)
Partial differential equations
20. Fundamental concepts and special methods of solution (427) - 2. Partial differential equa-427tions of the first order (431) - 2.1 The initial value problem (432) - 2.2 Complete integrals(436) - 2.3 Contact transformations. Canonical equations and canonical transformations(438) - 3. Partial differential equations of the second order (442) - 3.1 Classification. Charac-teristics. Well-posed problems (442) - 3.2 General methods for the construction of solutions(447) - 3.3 Hyperbolic differential equations (453) - 3.4 Elliptic differential equations (460) -3.5 Parabolic differential equations (469)
3.4 Complex numbers. Functions of a complex variable ..... 471
3.4.1 General remarks ..... 471
Complex numbers. The Riemann sphere. Domains1. Definition of the complex numbers. The field of complex numbers (471) - 2. Conjugatecomplex numbers. Absolute value of a complex number (472) - 3. Geometrical interpretation ofthe complex numbers and their addition (473) - 4. Trigonometric and exponential form ofcomplex numbers and their multiplication and division (474) - 5. Powers, roots (474) -5.1 Natural number exponent $n$ (474) - 5.2 Negative integer exponent $\boldsymbol{n}$ (474) - 5.3 Rationalexponent $n(474)$ - 5.4 Arbitrary real exponent $n=\varepsilon(476)-6$. The Riemann sphere. Domains.Jordan curves (476)
Complex functions of a complex variable3.4.4 The most important elementary functions1. Elementary algebraic functions (479) - 1.1 Polynomial functions (479) - 1.2 Rational functions (479) - 1.3 Irrational algebraic functions (479) - 2. Elementary transcendental functions(479) - 2.1 The exponential function (479) - 2.2 The natural logarithm (479) - 2.3 The generalpower (482) - 2.4 Trigonometric functions and hyperbolic functions (482)
3.4.5 Analytic functions
21. Derivative (483) - 2. The Cauchy-Riemann differential equations (483) - 3. Analytic func- tions (484)
Complex curvilinear integrals
22. Integral of a complex function (484) - 2. Independence of the path (486) - 3. Indefinite in- tegrals (486) - 4. The fundamental theorem of the integral calculus (486) - 5. Cauchy's integralormulae (487)
3.4.7 Series expansions of analytic functions
23. Sequences and series (487) - 2. Function series. Power series (489) - 3. Taylor series (491) -4. Laurent series (491) - 5. Classification of singular points (491) - 6. The behaviour of analytic
functions at infinity (492)
3.4.8 Residues and their application1. Residues (492) - 2. The residue theorem (493) - 3. Application to the calculation of definiteintegrals (494)
3.4.9 Analytic continuation
24. Principle of analytic continuation (494) - 2. The Schwarz principle of reflection (495)3.4.10 Inverse functions. Riemann surfaces1. One-sheeted functions. Inverse functions (495) - 2. The Riemann surface of the function$z=\sqrt[n]{w}$ (496) - 3. The Riemann surface of $z=\ln w(497)-4$. Poles, zeros and branch points(497)
3.4.11 Conformal mapping
25. The concept of conformal mapping (498) - 2. Some simple conformal mappings (499)
4 Special chapters501
4.1 Sets, relations, functions ..... 501
4.1.1 Basic concepts of mathematical logic
26. Expressions of propositional logic (501) - 2. Equivalence of logical expressions (503) -5013. Predicative expressions (504)
4.1.2 Fundamental concepts of set theory ..... 5051. Sets and elements (505) - 2. Subsets (505) - 3. Particular constructions of sets (506)
4.1.3 Operations on sets and systems of sets1. Union and intersection of sets (506) - 2. Difference, symmetric difference, and complementsof sets (507) - 3. Euler-Venn diagrams (508) - 4. The Cartesian product of sets (508) - 5. Unionand intersection of systems of sets (509)
4.1.4 Relations, functions, operations1. Relations (510) - 2. Equivalence relations (511)-3. Order relations (511) - 4. Further order-theoretical concepts (513) - 5. Correspondences, functions, and mappings (513) - 6. Sequencesand families of sets (514) - 7. Operations and algebras (515)
4.2 Vector analysis515
Cardinality
27. Equivalence of sets (515) - 2. Countable and uncountable sets (516)516
4.2.1 Vector algebra1. Fundamental concepts (516) - 2. Multiplication by a scalar and addition (517) - 3. Multi-plication of vectors (518) - 4. Geometrical applications of vector algebra (521)
4.2.2 Vector calculus1. Vector functions of a scalar variable (522) - 2. Fields (524) - 3. Gradient of a scalar field(528) - 4. Curvilinear integral and potential in a vector field (530) - 5. Surface integrals invector fields (532) - 6. Divergence of a vector field (535) - 7. Rotation of a vector field (537) -8. Laplace operator and vector gradient (538) -9. Calculation of composite expressions (nablacalculus) (539) - 10. Integral theorems (541) - 11. Determination of a vector field from itssources and sinks (543) - 12. Dyads (545)
4.3 Differential geometry550
4.3.1 Plane curves1. Possible definitions of a plane curve (551) - 2. Local elements of a plane curve (551) -3. Special points (554) - 4. Asymptotes (557) - 5. Evolute and involute (558) - 6. Envelopeof a family of curves (559)
4.3.2 Space curves1. Possible definitions of a space curve (559) - 2. Local elements of a space curve (559) -3. Fundamental theorem of curve theory (561)
4.3.3 Surfaces
28. Possible definitions of a surface (562) - 2. Tangent plane and normal to a surface (563) - 3. Metrical properties of surfaces (564) - 4. Curvature properties of surfaces (566) - 5 . Thefundamental theorem of surface theory (569) - 6. Geodesics on a surface (570)
4.4 Fourier series, Fourier integrals, and the Laplace transformation ..... 571
4.4.1 Fourier series1. General considerations (571) - 2. Table of some Fourier expansions (573) - 3. Numericalharmonic analysis (579)
4.4.2 Fourier integrals1. General considerations (581) - 2. Table of Fourier transforms (583)
4.4.3 The Laplace transformation1. General considerations (592) - 2. Application of the Laplace transformation to initial-valueproblems in ordinary differential equations (593) - 3. Table of the reverse transformation ofrational image functions (595)
5 Probability theory and mathematical statistics598
5.1 Probability theory ..... 598
5.1.1 Random events and their probabilities1. Random events (598) - 2. The axioms of probability theory (599) - 3. Probabilities in theclassical case (600) - 4. Conditional probabilities (601) - 5. The theorem on the total probability.Bayes' formula (602)
5.1.2 Random variables
29. Discrete random variable (603) - 1.1 The indicator of an event (604) - 1.2 The binomialdistribution (604) - 1.3 The hypergeometric distribution (605) - 1.4 The Poisson distribu-tion (605) - 2. Absolutely continuous random variables (606) - 2.1 The rectangular distribu-tion (606) - 2.2 The normal (Gaussian) distribution (607) - 2.3 The exponential distribution(607) - 2.4 The Weibull distribution (607)
5.1.3 The moments of a distribution ..... 608
5.1.4 Random vectors
5.1.4 Random vectors
30. Discrete random vectors (611) - 2. Absolutely continuous random vectors (611) - 3. Marginal distributions (612) - 4. The moments of a multi-dimensional random variable (613) - 5. Con-ditional distributions (614) - 6. The independence of random variables (615) - 7. Theoreticalregression quantities (615) - 7.1 Regression curves (616) - 7.2 Regression lines (616) - 8. Func-tions of random variables (616)
5.1.5 Limit theorems598571581592
559
5.2 Mathematical statistics ..... 620
5.2.1 Samples ..... 6201. The histogram and the sample distribution function (620) - 2. Sample functions (622) -3. Some distributions important in statistics (622)
5.2.2 The estimation of parameter 1. Properties of point estimators (623) - 2. Methods of obtaining estimators (624) - 2.1 The method of moments (624) - 2.2 The maximum-likelihood method (625) - 3. Confidence estima-tion (626) - 3.1 The confidence estimation of an unknown probability on the basis of a largesample (627) - 3.2 The confidence estimation of $a$ from an $N(a, \sigma)$-normally distributed popu-lation with an unknown $\sigma(627)-3.3$ The confidence estimation of $\sigma$ from an $N(a, \sigma)$-normallydistributed population with an unknown a (627) - 3.4 Confidence intervals of asymptoticallynormally distributed estimators (628)
5.2.3 Testing of hypotheses
31. Statement of the problem (628) - 2. The general theory (628) - 3. The $t$-test (629) - 4. The $F$-test (629) - 5. The Wilcoxon test (630) - 6. The $\chi^{2}$-test of fit (631) - 7. The case of additionalparameters (632) - 8. The Kolmogorov-Smirnov test of fit (633)
5.2.4 Correlation and regression
32. The estimation of correlation and regression coefficients from samples (633) - 2. Testing the hypothesis $\rho=0$ in the case of normally distributed populations (634)-3. A general regres-sion problem (634)
6 Linear optimization ..... 636
6.1 The problem of linear optimization and the simplex algorithm ..... 636
6.1.1 General statement of the problem, the geometric interpretation and solution of problems in two variables ..... 636
6.1.2 Canonical form. Representation of a vertex in the simplex tableau ..... 6391. The simplex tableau (640) - 2. Vertex property and the role of the basis inverse (641) - 3. Ver-tices and basis solutions (642)
6.1.3 The simplex algorithm for optimization with a given initial tableau ..... 642
6.1.4 Obtaining an initial vertex ..... 6461. The method of artificial variables (646) - 2. Solution of the auxiliary problem (647) - 3. Pas-sage from the optimal tableau of the auxiliary problem to a starting tableau of the originalproblem (647)
6.1.5 The case of degeneracy and its treatment in the simplex algorithm ..... 648
33. Definition of the lexicographic ordering of vectors (648)-650
Duality in linear optimization652
6.1.7 Revised algorithms. Posterior change in the problem
34. The revised simplex algorithm (652) - 2. The revised dual simplex algorithm (655) - 3.Ob-
taining an initial vertex (655)-4. Modification of the problem after optimization (655) -4.1 General statement of the problem (655) - 4.2 Use of another object function (656) - 4.3 Usef other right-hand sides (656) - 4.4 Taking into account a further inequality as a constraint(656) - 4.5 Introducing a new variable (657)
6.1.8 Decomposition of large optimization problems657
6.2 The transportation problem and the transportation algorithm ..... 658
6.2.1 The linear transportation problem ..... 658
6.2.2 Obtaining an initial solution ..... 660
6.2.3 The transportation algorithm ..... 662
6.3 Typical applications of linear optimization ..... 665
6.3.1 Use of capacity ..... 665
6.3.2. Mixtures ..... 665
6.3.3 Sharing out, subdivision of plans, assignments ..... 666
6.3.4 Cutting, shift planning, covering ..... 667
6.4 Parametric linear optimization ..... 668
6.4.1 Statement of the problem ..... 668
6.4.2 Solution procedure for the type "one-parameter object function" ..... 668
7 Numerical mathematics and computation techniques ..... 673
7.1 Numerical mathematics ..... 673
7.1.1 Errors and their detection ..... 673
7.1.2 Numerical methods ..... 6751. The solution of systems of linear equations (675) - 1.1 Direct methods (Gaussian elimina-ion) (675) - 1.2 Iterative methods (679) - 2. Linear eigenvalue problems (681) - 2.1 Directmethods (681) - 2.2 Iterative methods (683) - $\mathbf{3}$. Near eigenvalue problems (681) - 2.1 Directmethods (681) - 2.2 (systems of equations (687) - 5. Approximation (689) - 5.1 The linear approximation problem
in a Hilbert space (689) - 5.2 Chebyshev approximation (693) - 6. Interpolation (694) 6.1 Interpolation polynomials (694) - 6.2 Spline interpolation (698) - 7. Numerical quadrature (701) - 8. Approximate differentiation (707) - 9. Differential equations (708) - 9.1 Initial value problems in ordinary differential equations (708) - 9.2 Boundary-value problems for ordinary differential equations (713)-9.3 Difference methods for the solution of boundaryvalue problems on the Poisson equation in the plane (715)

| 7.1 .3 | Realization of numerical models in digital computer systems <br> 1. Criteria for the choice of a method (718)-2. Methods of control (719) - 3. The presentation of functions (719) |
| :---: | :---: |
| 7.1 .4 | Nomography and slide rules |
|  | 1. Relations between two variables; function ladders (or scales) (722) - 2. Slide rules (723) - <br> 3. Alignments and plane nets (724) |
| 7.1.5 | Processing empirical data |
|  | 1. The method of least squares (727) - 1.1 The smoothing of direct observations (727) - |
|  | 1.2 Smoothing with straight lines $\hat{y}=a x+b$ (727)-1.3 Smoothing parabola $\hat{y}=a x^{2}+b x+c$ (728) - 2. Further smoothing principles (729) |
| 7.2 | Computing technique and data processing |
| 7.2.1 | Electronic digital computers (data processing systems) |
|  | 1. Introductory remarks (730) - 2. The presentation of information and the storage unit of an electronic digital computer (730) - 3. Transfer channels (731) - 4. The programme (731) - |
|  | 5. The programming (732) - 6. The steering of electronic digital computers (733) - 7. The |
|  | mathematical equipment (programme library) of an electronic digital computer (734)-8. Carrying out work on an electronic digital computer (734) |
| 7.2.2 | Analogue computers |
|  | 1. The principle of the technique of computing by analogy (735) - 2. Computing elements of an analogue computer (737) - 3. The fundamental programming of systems of ordinary dif- |

1. The principle of the technique of computing by analogy (735) - 2. Computing elements of
an analogue computer (737) - 3. The fundamental programming ferential equations (737) - 4. Quantitative programming (738)

## 8 Analysis

8.1 Functional analysis
8.1.1 Spaces

1. Metric spaces (741) - 1.1 Definitions and examples (741) - $\mathbf{1 . 2}$ Convergence in a metric space (742) - 1.3 Closed and open sets (742) -1.4 Separability (743) - 1.5 Compactness (744) 2. Normed spaces (745) - 3. Banach spaces (748) - 4. Hilbert spaces (751)

### 8.1.2 Operators and functionals

1. General concepts (755) - 2. Linear functionals (758) - 2.1 Extension of linear functionals, corollaries (758) - 2.2 Linear functionals in special spaces (759)-2.3 Spaces of operators and functionals (761) - 3. Linear operators with special properties (766) - 4. The spectrum (773) 5. The Sobolev spaces $W_{p}{ }^{1}(\Omega)$ and the embedding theorems (774)
8.1.3 General existence theorems on the solution of operator equations 1. The Banach fixed point theorem and applications (778) - 2. The Schauder fixed point theorem (780)
8.1.4 The equations $f-\mu K f=g$ and $\lambda f-K f=g$
2. The equation $f-\mu K f=g$ in a Hilbert space or a Banach space with a basis (782) - 2. The Equation $\lambda f-K f=g$ in an arbitrary Banach space $B(784)-3$. Special results when $K$ is normal or symmetric (785) - 4. Spectral representation of self-adjoint operators in a Hilbert space (787)
8.1.5 Approximation methods
3. On the Banach fixed point theorem (789) - 2. Newton's method (791) - 3. The Ritz and Trefftz methods (795) - 4. The Galerkin method (799)
8.2 Measure theory and the Lebesgue-Stieltjes integral 800
$\begin{array}{lll}\text { 8.2.1 } & \text { Content and measure } & 800 \\ 8.2 .2 & \text { Content and measure in } n \text {-dimensional Euclidean space } \mathbb{R}^{n} & 800\end{array}$
8.2.2 Content and measure in $n$-dimensional Euclidean space $\mathbb{R}^{n}$
4. The Peano-Jordan content (801) - 2. Extension to the Lebesgue measure (802) - 3. The 1. The Peano-Jordan content ( 8
8.2.3 Measurable functions
8.2.4 The Lebesgue-Stieltjes integral
(804) - 2. Summable functions (805) - 3. Rules of integration
functions of one variable
8.3 Tensor calculus 808
8.3.1 Tensor algebra $\quad$ 1. Basic concepts (808) - 2. Algebraic operations with tensors (810) - 3. Special tensors (812) 1. Basic concepts (808)-2
8.3.2 Tensor analysis

813

1. Tensor functions of a scalar variable (813) - 2. Tensor fields (814) - 3. Covariant differentiation (815) - 4. Vector analysis in curvilinear coordinates (817) - 5. Alternating differential forms and vector analysis (817)
8.4 Integral equations ..... 826
8.4.1 General concepts ..... 826
8.4.2 Simple integral equations that can be reduced to ordinary differential equations by differen- tiation ..... 827
8.4.3 Integral equations that can be solved by differentiation ..... 828
8.4.4 The Abel integral equation ..... 829
Integral equations with product kernels ..... 831
8.4.6 The Neumann (stepwise) approximation ..... 836
8.4.7 The Fredholm method of solution ..... 841
8.4.8 The Nyström approximation method for the solution of Fredholm integral equations of the second kind ..... 844
8.4.9 The Fredholm alternative for integral equations of the second kind. Symmetric kernels ..... 846
8.4.10 The operator method in the theory of integral equations ..... 847
8.4.11 The Schmidt series ..... 854
9 Mathematical methods of operational research ..... 857
9.1 Integral linear optimization ..... 857
9.1.1 Statement of the problem and geometrical interpretation ..... 857
9.1.2 Gomory's cut method ..... 858
2. Purely integral linear optimization problems (858) - 2. Mixed integral linear optimizatioproblems (859)
Branching procedures ..... 860
9.1.4 Comparison of the procedures ..... 862
9.2 Non-linear optimization ..... 863
9.2.1 Survey and special types of problem ..... 8631. General non-linear optimization problems in $\mathbb{R}^{n}$; convex optimization (863) - 2. Linearquotient optimization (863) - 3. Quadratic optimization (864) - 3.1 Wolfe's procedure (864) -3.2 The Hildreth-d'Esopo iteration procedure (866) - 3.3 The problem of linear complemen-tarity, Lemke's procedure (868)
Convex optimization
3. Fundamental theoretical results (868) - 2. Free optimization problems for unimodal func- tions (871) - 2.1 Direct search for a minimum (871) - 2.2 Descent procedures (872) - 2.3 Meth-ods with conjugate directions (873) - 3. Gradient procedures for problems with constraints(874) - 3.1 Basic concepts (874) - 3.2 Procedure with an optimal useful direction (875) - 3.3 Themethod of projected gradients (877) - 4. The method of intersecting planes (879) - 5. Trans-forming a problem with constraints into a free one (881)
9.3 Dynamic optimization
9.3.1 Model structure and basic concepts in the deterministic case1. Introductory example and Bellman's principle (882) - 2. Stationary processes (884) - 3. For-wards and backwards solution (884)
9.2 Theory of Bellman's functional equations8851. Statement of the problem and classification (885) - 2 . Existence and uniqueness theoremsfor the Types I and II (885) - 3. Monotonicity Type III (886) - 4. Fundamental remarks aboutpractical solutions (886)
9.3.3 Examples of deterministic dynamic optimization 1. The problem of
in a net plan (889)887
9.3.4 Stochastic dynamic modes
4. Generalization of the deterministic model (889) - 2. The stochastic model and the role of Bellman's principle (889) - 3. Example: A storage problem (890) - 3.1 The model (890) -8893.2 The functional equation and the ( $s, S$ )-policy (891)
9.4 Graph theory ..... 891
9.4.1 Basic concepts of the theory of directed graphs ..... 891
9.4.2 The technique of net plans (longest paths in net plans) ..... 892
5. Monotonic numbering and Ford's algorithm (892) - 2. Finding the critical path (893) -3. Deadlines and buffer times for the processes (895) - 4. Programme evaluation and review
technique (PERT) (895)
9.4.3 Shortest paths in graphs ..... 896
6. Algorithms (896) - 2. Example (897)
9.5 Theory of games ..... 898
9.5.1 Statement of the problem and classification ..... 898 ..... 899
9.5.2 Matrix games
7. Definitions and theoretical results (899)
9.6 Combinatorial optimization problems ..... 902
9.6.1 Characterization and typical examples ..... 902
9.6.2 The Hungarian method for the solution of assignment problems ..... 903
9.6.3 Branch-and-bound algorithms ..... 907
8. The basic idea ( 907 ) -2 . A
to the use of machines $(910)$
10 Mathematical information processing ..... 911
10.1 Basic concepts ..... 911
10.2 Automata ..... 912
10.2.1 Abstract deterministic automata ..... 912
10.2.2 The synthesis of automata ..... 918
10.2.3 The realization of automata ..... 920
10.2.4 Non-deterministic and stochastic automata ..... 921
10.3 Algorithms ..... 924
10.3.1 Basic concepts ..... 924
10.3.2 Turing machines ..... 924
10.3.3 Computing automata ..... 927
10.4 Elementary switch algebra ..... 929
10.4.1 Connection with the calculus of propositions ..... 929
9. Series-parallel switchworks (929) - 2. The switch function (929) - 3. Logical descriptionof switchworks (930) - 4. Analysis and synthesis (930)
10.4.2 Optimal normal forms
10. Basic concepts (932) - 2. Procedure for determining the prime conjunctions (932) - 2.1 The932Karnaugh table (932) - 2.2 McCluskey's method (933) - 2.3 Quine's method (933) - 2.4 Nelson'smethod (934) - 3. Minimal normal forms (934)
10.4.3 Switchworks with incompletely given working conditions ..... 935
10.5 Simulation and statistical planning and optimization of experiments ..... 936
10.5.1 Simulation ..... 936
of simulation (938) - 4. Examples of applications (938) - 4.1 Sequential optimizations (938)-of simulation (938)-4. Examples of applications (938) - 4.1 Sequential optimizations (938)-
4.2 Servicing models (939) - 4.3 Game-theoretical models (939)-4.4 The investigation ofmodel sensitivity (940) - 5. Remarks about adaptation (940)
10.5.2 Statistical design and optimization of experiments
11. Choice of the influencing and object quantities (941) - 2. Design of experiments (941) - 2.1 Factorial designs (942) - 2.2 Composite rotatable experiment designs of the second order(943) - 3. Carrying out the optimization (944) - 3.1 Optimization according to Box-Wilson(944) - 3.2 The ridge-line analysis according to Hoerl (944)
Bibliography ..... 947
Index ..... 953
