Series and Products in the Development of Mathematics

Volume 1

This is the first volume of a two-volume work that traces the development of series and products from 1380 to 2000 by presenting and explaining the interconnected concepts and results of hundreds of unsung as well as celebrated mathematicians. Some chapters deal with the work of primarily one mathematician on a pivotal topic, and other chapters chronicle the progress over time of a given topic. This updated second edition of Sources in the Development of Mathematics adds extensive context, detail, and primary source material, with many sections rewritten to more clearly reveal the significance of key developments and arguments. Volume 1, accessible even to advanced undergraduate students, discusses the development of the methods in series and products that do not employ complex analytic methods or sophisticated machinery. Volume 2 treats more recent work, including de Branges’s solution of Bieberbach’s conjecture, and requires more advanced mathematical knowledge.

Ranjan Roy (1947–2020) was the Ralph C. Huffer Professor of Mathematics and Astronomy at Beloit College, where he was a faculty member for 38 years. Roy published papers and reviews on Riemann surfaces, differential equations, fluid mechanics, Kleinian groups, and the development of mathematics. He was an award-winning educator, having received the Allendoerfer Prize, the Wisconsin MAA teaching award, and the MAA Haimo Award for Distinguished Mathematics Teaching and was twice named Teacher of the Year at Beloit College. He coauthored Special Functions (2001) with George Andrews and Richard Askey and coauthored chapters in the NIST Handbook of Mathematical Functions (2010); he also authored Elliptic and Modular Functions from Gauss to Dedekind to Hecke (2017) and the first edition of this book, Sources in the Development of Mathematics (2011).
Ranjan Roy 1948–2020
Series and Products in the Development of Mathematics

Second Edition

Volume 1

RANJAN ROY

Beloit College
## Contents

**Contents of Volume 2**

**Preface**

<table>
<thead>
<tr>
<th>1</th>
<th>Power Series in Fifteenth-Century Kerala</th>
<th>page xiii</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.1</td>
<td>Preliminary Remarks</td>
<td>1</td>
</tr>
<tr>
<td>1.2</td>
<td>Transformation of Series</td>
<td>5</td>
</tr>
<tr>
<td>1.3</td>
<td>Jyesthadeva on Sums of Powers</td>
<td>6</td>
</tr>
<tr>
<td>1.4</td>
<td>Arctangent Series in the <em>Yuktibhasa</em></td>
<td>8</td>
</tr>
<tr>
<td>1.5</td>
<td>Derivation of the Sine Series in the <em>Yuktibhasa</em></td>
<td>10</td>
</tr>
<tr>
<td>1.6</td>
<td>Continued Fractions</td>
<td>15</td>
</tr>
<tr>
<td>1.7</td>
<td>Exercises</td>
<td>20</td>
</tr>
<tr>
<td>1.8</td>
<td>Notes on the Literature</td>
<td>21</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>2</th>
<th>Sums of Powers of Integers</th>
<th>23</th>
</tr>
</thead>
<tbody>
<tr>
<td>2.1</td>
<td>Preliminary Remarks</td>
<td>23</td>
</tr>
<tr>
<td>2.2</td>
<td>Johann Faulhaber</td>
<td>27</td>
</tr>
<tr>
<td>2.3</td>
<td>Fermat</td>
<td>28</td>
</tr>
<tr>
<td>2.4</td>
<td>Pascal</td>
<td>30</td>
</tr>
<tr>
<td>2.5</td>
<td>Seki and Jakob Bernoulli on Bernoulli Numbers</td>
<td>31</td>
</tr>
<tr>
<td>2.6</td>
<td>Jakob Bernoulli’s Polynomials</td>
<td>33</td>
</tr>
<tr>
<td>2.7</td>
<td>Euler</td>
<td>37</td>
</tr>
<tr>
<td>2.8</td>
<td>Lacroix’s Proof of Bernoulli’s Formula</td>
<td>40</td>
</tr>
<tr>
<td>2.9</td>
<td>Jacobi on Faulhaber</td>
<td>42</td>
</tr>
<tr>
<td>2.10</td>
<td>Jacobi and Raabe on Bernoulli Polynomials</td>
<td>43</td>
</tr>
<tr>
<td>2.11</td>
<td>Ramanujan’s Recurrence Relations for Bernoulli Numbers</td>
<td>48</td>
</tr>
<tr>
<td>2.12</td>
<td>Notes on the Literature</td>
<td>53</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>3</th>
<th>Infinite Product of Wallis</th>
<th>54</th>
</tr>
</thead>
<tbody>
<tr>
<td>3.1</td>
<td>Preliminary Remarks</td>
<td>54</td>
</tr>
<tr>
<td>3.2</td>
<td>Wallis’s Infinite Product for $\pi$</td>
<td>59</td>
</tr>
<tr>
<td>3.3</td>
<td>Brouncker and Infinite Continued Fractions</td>
<td>61</td>
</tr>
</tbody>
</table>
Contents

3.4 Méray and Stieltjes: The Probability Integral 64
3.5 Euler: Series and Continued Fractions 67
3.6 Euler: Riccati’s Equation and Continued Fractions 72
3.7 Exercises 75
3.8 Notes on the Literature 76

4 The Binomial Theorem 77
4.1 Preliminary Remarks 77
4.2 Landen’s Derivation of the Binomial Theorem 89
4.3 Euler: Binomial Theorem for Rational Exponents 90
4.4 Cauchy: Proof of the Binomial Theorem for Real Exponents 94
4.5 Abel’s Theorem on Continuity 96
4.6 Harkness and Morley’s Proof of the Binomial Theorem 100
4.7 Exercises 101
4.8 Notes on the Literature 103

5 The Rectification of Curves 105
5.1 Preliminary Remarks 105
5.2 Descartes’s Method of Finding the Normal 107
5.3 Hudde’s Rule for a Double Root 109
5.4 Van Heuraet’s Letter on Rectification 110
5.5 Newton’s Rectification of a Curve 112
5.6 Leibniz’s Derivation of the Arc Length 113
5.7 Exercises 113
5.8 Notes on the Literature 114

6 Inequalities 116
6.1 Preliminary Remarks 116
6.2 Harriot’s Proof of the Arithmetic and Geometric Means Inequality 122
6.3 Maclaurin’s Inequalities 124
6.4 Comments on Newton’s and Maclaurin’s Inequalities 125
6.5 Rogers 127
6.6 Hölder 130
6.7 Jensen’s Inequality 134
6.8 Riesz’s Proof of Minkowski’s Inequality 135
6.9 Exercises 137
6.10 Notes on the Literature 142

7 The Calculus of Newton and Leibniz 143
7.1 Preliminary Remarks 143
7.2 Newton’s 1671 Calculus Text 147
7.3 Leibniz: Differential Calculus 150
7.4 Leibniz on the Catenary 153
7.5 Johann Bernoulli on the Catenary 156
7.6 Johann Bernoulli: The Brachistochrone 157
7.7 Newton’s Solution to the Brachistochrone 158
7.8 Newton on the Radius of Curvature 161
Contents

7.9 Johann Bernoulli on the Radius of Curvature 162
7.10 Exercises 163
7.11 Notes on the Literature 164

8 De Analyesi per Aequationes Infinitas 165
8.1 Preliminary Remarks 165
8.2 Algebra of Infinite Series 168
8.3 Newton’s Polygon 171
8.4 Newton on Differential Equations 172
8.5 Newton’s Earliest Work on Series 174
8.6 De Moivre on Newton’s Formula for $\sin n\theta$ 176
8.7 Stirling’s Proof of Newton’s Formula 177
8.8 Zolotarev: Lagrange Inversion with Remainder 179
8.9 Exercises 181
8.10 Notes on the Literature 183

9 Finite Differences: Interpolation and Quadrature 186
9.1 Preliminary Remarks 186
9.2 Newton: Divided Difference Interpolation 193
9.3 Gregory–Newton Interpolation Formula 198
9.4 Waring, Lagrange: Interpolation Formula 199
9.5 Euler on Interpolation 201
9.6 Cauchy, Jacobi: Waring–Lagrange Interpolation Formula 202
9.7 Newton on Approximate Quadrature 204
9.8 Hermite: Approximate Integration 207
9.9 Chebyshev on Numerical Integration 209
9.10 Exercises 211
9.11 Notes on the Literature 212

10 Series Transformation by Finite Differences 213
10.1 Preliminary Remarks 213
10.2 Newton’s Transformation 219
10.3 Montmort’s Transformation 220
10.4 Euler’s Transformation Formula 222
10.5 Stirling’s Transformation Formulas 225
10.6 Nicole’s Examples of Sums 229
10.7 Stirling Numbers 233
10.8 Lagrange’s Proof of Wilson’s Theorem 241
10.9 Taylor’s Summation by Parts 242
10.10 Exercises 244
10.11 Notes on the Literature 246

11 The Taylor Series 247
11.1 Preliminary Remarks 247
11.2 Gregory’s Discovery of the Taylor Series 256
11.3 Newton: An Iterated Integral as a Single Integral 258
11.4 Bernoulli and Leibniz: A Form of the Taylor Series 259
11.5 Taylor and Euler on the Taylor Series 261
11.6 Lacroix on D’Alembert’s Derivation of the Remainder 262
11.7 Lagrange’s Derivation of the Remainder Term 264
11.8 Laplace’s Derivation of the Remainder Term 266
11.9 Cauchy on Taylor’s Formula and l’Hôpital’s rule 267
11.10 Cauchy: The Intermediate Value Theorem 270
11.11 Exercises 271
11.12 Notes on the Literature 272

12 Integration of Rational Functions 273
12.1 Preliminary Remarks 273
12.2 Newton’s 1666 Basic Integrals 280
12.3 Newton’s Factorization of \( x^n \pm 1 \) 282
12.4 Cotes and de Moivre’s Factorizations 284
12.5 Euler: Integration of Rational Functions 286
12.6 Euler’s “Investigatio Valoris Integralis” 293
12.7 Hermite’s Rational Part Algorithm 299
12.8 Johann Bernoulli: Integration of \( \sqrt{ax^2 + bx + c} \) 301
12.9 Exercises 302
12.10 Notes on the Literature 305

13 Difference Equations 306
13.1 Preliminary Remarks 306
13.2 De Moivre on Recurrent Series 308
13.3 Simpson and Waring on Partitioning Series 311
13.4 Stirling’s Method of Ultimate Relations 317
13.5 Daniel Bernoulli on Difference Equations 319
13.6 Lagrange: Nonhomogeneous Equations 322
13.7 Laplace: Nonhomogeneous Equations 325
13.8 Exercises 326
13.9 Notes on the Literature 327

14 Differential Equations 328
14.1 Preliminary Remarks 328
14.2 Leibniz: Equations and Series 338
14.3 Newton on Separation of Variables 340
14.4 Johann Bernoulli’s Solution of a First-Order Equation 341
14.5 Euler on General Linear Equations with Constant Coefficients 343
14.6 Euler: Nonhomogeneous Equations 345
14.7 Lagrange’s Use of the Adjoint 350
14.8 Jakob Bernoulli and Riccati’s Equation 352
14.9 Riccati’s Equation 353
14.10 Singular Solutions 354
14.11 Mukhopadhyay on Monge’s Equation 358
14.12 Exercises 360
14.13 Notes on the Literature 363
## Contents

15 Series and Products for Elementary Functions 365
   15.1 Preliminary Remarks 365
   15.2 Euler: Series for Elementary Functions 368
   15.3 Euler: Products for Trigonometric Functions 370
   15.4 Euler’s Finite Product for \( \sin nx \) 372
   15.5 Cauchy’s Derivation of the Product Formulas 374
   15.6 Euler and Niklaus I Bernoulli: Partial Fraction Expansions 378
   15.7 Euler: Logarithm 381
   15.8 Euler: Dilogarithm 384
   15.9 Spence: Two-Variable Dilogarithm Formula 386
   15.10 Schellbach: Products to Series 388
   15.11 Exercises 392
   15.12 Notes on the Literature 395

16 Zeta Values 396
   16.1 Preliminary Remarks 396
   16.2 Euler’s First Evaluation of \( \sum \frac{1}{n^2} \) 403
   16.3 Euler: Bernoulli Numbers and \( \sum \left( \frac{1}{n} \right)^{2k} \) 404
   16.4 Euler’s Evaluation of Some \( L \)-Series Values by Partial Fractions 406
   16.5 Euler’s Evaluation of \( \sum \frac{1}{n^2} \) by Integration 407
   16.6 N. Bernoulli’s Evaluation of \( \sum \frac{1}{(2n+1)^2} \) 410
   16.7 Euler and Goldbach: Double Zeta Values 411
   16.8 Secant and Tangent Numbers and \( \zeta(2m) \) 416
   16.9 Landen and Spence: Evaluation of \( \zeta(2k) \) 420
   16.10 Exercises 432
   16.11 Notes on the Literature 499

17 The Gamma Function 436
   17.1 Preliminary Remarks 436
   17.2 Stirling: \( \Gamma\left(\frac{1}{2}\right) \) by Newton–Bessel Interpolation 444
   17.3 Euler’s Integral for the Gamma Function 446
   17.4 Euler’s Evaluation of the Beta Integral 449
   17.5 Newman and the Product for \( \Gamma(x) \) 455
   17.6 Gauss’s Theory of the Gamma Function 459
   17.7 Euler: Series to Product 463
   17.8 Euler: Products to Continued Fractions 465
   17.9 Sylvester: A Difference Equation and Euler’s Continued Fraction 469
   17.10 Poisson, Jacobi, and Dirichlet: Beta Integrals 470
   17.11 The Volume of an \( n \)-Dimensional Ball 473
   17.12 The Selberg Integral 476
   17.13 Good’s Proof of Dyson’s Conjecture 484
   17.14 Bohr, Mollerup, and Artin on the Gamma Function 486
   17.15 Kummer’s Fourier Series for \( \ln \Gamma(x) \) 489
   17.16 Exercises 491
   17.17 Notes on the Literature 499
18 The Asymptotic Series for \( \ln \Gamma(x) \)

18.1 Preliminary Remarks

18.2 De Moivre’s Asymptotic Series

18.3 Stirling’s Asymptotic Series

18.4 Binet’s Integrals for \( \ln \Gamma(x) \)

18.5 Cauchy’s Proof of the Asymptotic Character of de Moivre’s Series

18.6 Exercises

18.7 Notes on the Literature

19 Fourier Series

19.1 Preliminary Remarks

19.2 Euler: Trigonometric Expansion of a Function

19.3 Lagrange on the Longitudinal Motion of the Loaded Elastic String

19.4 Euler on Fourier Series

19.5 Fourier and Linear Equations in Infinitely Many Unknowns

19.6 Dirichlet’s Proof of Fourier’s Theorem

19.7 Dirichlet: On the Evaluation of Gauss Sums

19.8 Schaar: Reciprocity of Gauss Sums

19.9 Exercises

19.10 Notes on the Literature

20 The Euler–Maclaurin Summation Formula

20.1 Preliminary Remarks

20.2 Euler on the Euler–Maclaurin Formula

20.3 Maclaurin’s Derivation of the Euler–Maclaurin Formula

20.4 Poisson’s Remainder Term

20.5 Jacobi’s Remainder Term

20.6 Bernoulli Polynomials

20.7 Number Theoretic Properties of Bernoulli Numbers

20.8 Exercises

20.9 Notes on the Literature

21 Operator Calculus and Algebraic Analysis

21.1 Preliminary Remarks

21.2 Euler’s Solution of a Difference Equation

21.3 Lagrange’s Extension of the Euler–Maclaurin Formula

21.4 Français’s Method of Solving Differential Equations

21.5 Herschel: Calculus of Finite Differences

21.6 Murphy’s Theory of Analytical Operations

21.7 Duncan Gregory’s Operational Calculus

21.8 Boole’s Operational Calculus

21.9 Jacobi and the Symbolic Method

21.10 Cartier: Gregory’s Proof of Leibniz’s Rule

21.11 Hamilton’s Algebra of Complex Numbers and Quaternions

21.12 Exercises

21.13 Notes on the Literature
22 Trigonometric Series after 1830 639
  22.1 Preliminary Remarks 639
  22.2 The Riemann Integral 642
  22.3 Smith: Revision of Riemann and Discovery of the Cantor Set 643
  22.4 Riemann’s Theorems on Trigonometric Series 645
  22.5 The Riemann–Lebesgue Lemma 649
  22.6 Schwarz’s Lemma on Generalized Derivatives 649
  22.7 Cantor’s Uniqueness Theorem 650
  22.8 Exercises 652
  22.9 Notes on the Literature 656

23 The Hypergeometric Series 657
  23.1 Preliminary Remarks 657
  23.2 Euler’s Derivation of the Hypergeometric Equation 666
  23.3 Pfaff’s Derivation of the \( _3F_2 \) Identity 667
  23.4 Gauss’s Contiguous Relations and Summation Formula 669
  23.5 Gauss’s Proof of the Convergence of \( F(a,b,c,x) \)
      for \( c - a - b > 0 \) 670
  23.6 Raabe’s Test for Convergence 672
  23.7 Gauss’s Continued Fraction 674
  23.8 Gauss: Transformations of Hypergeometric Functions 675
  23.9 Kummer’s 1836 Paper on Hypergeometric Series 678
  23.10 Jacobi’s Solution by Definite Integrals 679
  23.11 Riemann’s Theory of Hypergeometric Functions 681
  23.12 Exercises 684
  23.13 Notes on the Literature 687

24 Orthogonal Polynomials 688
  24.1 Preliminary Remarks 688
  24.2 Legendre’s Proof of the Orthogonality of His Polynomials 692
  24.3 Gauss on Numerical Integration 693
  24.4 Jacobi’s Commentary on Gauss 697
  24.5 Murphy and Ivory: The Rodrigues Formula 698
  24.6 Liouville’s Proof of the Rodrigues Formula 700
  24.7 The Jacobi Polynomials 702
  24.8 Stieltjes: Zeros of Jacobi Polynomials 706
  24.9 Askey: Discriminant of Jacobi Polynomials 709
  24.10 Chebyshev: Discrete Orthogonal Polynomials 712
  24.11 Chebyshev and Orthogonal Matrices 716
  24.12 Chebyshev’s Discrete Legendre and Jacobi Polynomials 716
  24.13 Exercises 718
  24.14 Notes on the Literature 720

Bibliography 721
Index 750
## Contents of Volume 2

### Preface

**page xvii**

<table>
<thead>
<tr>
<th>25</th>
<th>q-Series</th>
</tr>
</thead>
<tbody>
<tr>
<td>25.1</td>
<td>Preliminary Remarks</td>
</tr>
<tr>
<td>25.2</td>
<td>Jakob Bernoulli’s Theta Series</td>
</tr>
<tr>
<td>25.3</td>
<td>Euler’s $q$-Series Identities</td>
</tr>
<tr>
<td>25.4</td>
<td>Euler’s Pentagonal Number Theorem</td>
</tr>
<tr>
<td>25.5</td>
<td>Gauss: Triangular and Square Numbers Theorem</td>
</tr>
<tr>
<td>25.6</td>
<td>Gauss Polynomials and Gauss Sums</td>
</tr>
<tr>
<td>25.7</td>
<td>Gauss’s $q$-Binomial Theorem and the Triple Product Identity</td>
</tr>
<tr>
<td>25.8</td>
<td>Jacobi: Triple Product Identity</td>
</tr>
<tr>
<td>25.9</td>
<td>Eisenstein: $q$-Binomial Theorem</td>
</tr>
<tr>
<td>25.10</td>
<td>Jacobi’s $q$-Series Identity</td>
</tr>
<tr>
<td>25.11</td>
<td>Cauchy and Ramanujan: The Extension of the Triple Product</td>
</tr>
<tr>
<td>25.12</td>
<td>Rodrigues and MacMahon: Combinatorics</td>
</tr>
<tr>
<td>25.13</td>
<td>Exercises</td>
</tr>
<tr>
<td>25.14</td>
<td>Notes on the Literature</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>26</th>
<th>Partitions</th>
</tr>
</thead>
<tbody>
<tr>
<td>26.1</td>
<td>Preliminary Remarks</td>
</tr>
<tr>
<td>26.2</td>
<td>Sylvester on Partitions</td>
</tr>
<tr>
<td>26.3</td>
<td>Cayley: Sylvester’s Formula</td>
</tr>
<tr>
<td>26.4</td>
<td>Ramanujan: Rogers–Ramanujan Identities</td>
</tr>
<tr>
<td>26.5</td>
<td>Ramanujan’s Congruence Properties of Partitions</td>
</tr>
<tr>
<td>26.6</td>
<td>Exercises</td>
</tr>
<tr>
<td>26.7</td>
<td>Notes on the Literature</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>27</th>
<th>$q$-Series and $q$-Orthogonal Polynomials</th>
</tr>
</thead>
<tbody>
<tr>
<td>27.1</td>
<td>Preliminary Remarks</td>
</tr>
<tr>
<td>27.2</td>
<td>Heine’s Transformation</td>
</tr>
</tbody>
</table>
27.3 Rogers: Threefold Symmetry
27.4 Rogers: Rogers–Ramanujan Identities
27.5 Rogers: “Third Memoir”
27.6 Rogers–Szegő Polynomials
27.7 Feldheim and Lanzewizky: Orthogonality of $q$-Ultraspherical Polynomials
27.8 Exercises
27.9 Notes on the Literature

28 Dirichlet L-Series
28.1 Preliminary Remarks
28.2 Dirichlet’s Summation of $L(1, \chi)$
28.3 Eisenstein’s Proof of the Functional Equation
28.4 Riemann’s Derivations of the Functional Equation
28.5 Euler’s Product for $\sum \frac{1}{\pi^s}$
28.6 Dirichlet Characters

29 Primes in Arithmetic Progressions
29.1 Preliminary Remarks
29.2 Euler: Sum of Prime Reciprocals
29.3 Dirichlet: Infinitude of Primes in an Arithmetic Progression
29.4 Class Number and $L_\chi(1)$
29.5 Vallée-Poussin’s Complex Analytic Proof of $L_\chi(1) \neq 0$
29.6 Gelfond and Linnik: Proof of $L_\chi(1) \neq 0$
29.7 Monsky’s Proof That $L_\chi(1) \neq 0$
29.8 Exercises
29.9 Notes on the Literature

30 Distribution of Primes: Early Results
30.1 Preliminary Remarks
30.2 Chebyshev on Legendre’s Formula
30.3 Chebyshev’s Proof of Bertrand’s Conjecture
30.4 De Polignac’s Evaluation of $\sum_{p \leq x} \frac{\ln p}{p}$
30.5 Mertens’s Evaluation of $\prod_{p \leq x} \left(1 - \frac{1}{p}\right)^{-1}$
30.6 Riemann’s Formula for $\pi(x)$
30.7 Exercises
30.8 Notes on the Literature

31 Invariant Theory: Cayley and Sylvester
31.1 Preliminary Remarks
31.2 Boole’s Derivation of an Invariant
31.3 Differential Operators of Cayley and Sylvester
31.4 Cayley’s Generating Function for the Number of Invariants
31.5 Sylvester’s Fundamental Theorem of Invariant Theory
31.6 Hilbert’s Finite Basis Theorem
31.7 Hilbert’s Nullstellensatz
Contents of Volume 2

31.8 Exercises 179
31.9 Notes on the Literature 180

32 Summability 181
32.1 Preliminary Remarks 181
32.2 Fejér: Summability of Fourier Series 194
32.3 Karamata’s Proof of the Hardy–Littlewood Theorem 197
32.4 Wiener’s Proof of Littlewood’s Theorem 199
32.5 Hardy and Littlewood: The Prime Number Theorem 200
32.6 Wiener’s Proof of the PNT 202
32.7 Kac’s Proof of Wiener’s Theorem 206
32.8 Gelfand: Normed Rings 208
32.9 Exercises 210
32.10 Notes on the Literature 212

33 Elliptic Functions: Eighteenth Century 213
33.1 Preliminary Remarks 213
33.2 Fagnano Divides the Lemniscate 223
33.3 Euler: Addition Formula 226
33.4 Cayley on Landen’s Transformation 228
33.5 Lagrange, Gauss, Ivory on the agM 231
33.6 Remarks on Gauss and Elliptic Functions 239
33.7 Exercises 251
33.8 Notes on the Literature 253

34 Elliptic Functions: Nineteenth Century 255
34.1 Preliminary Remarks 255
34.2 Abel: Elliptic Functions 260
34.3 Abel: Infinite Products 263
34.4 Abel: Division of Elliptic Functions and Algebraic Equations 267
34.5 Abel: Division of the Lemniscate 271
34.6 Jacobi’s Elliptic Functions 273
34.7 Jacobi: Cubic and Quintic Transformations 276
34.8 Jacobi’s Transcendental Theory of Transformations 281
34.9 Jacobi: Infinite Products for Elliptic Functions 287
34.10 Jacobi: Sums of Squares 291
34.11 Cauchy: Theta Transformations and Gauss Sums 294
34.12 Eisenstein: Reciprocity Laws 297
34.13 Liouville’s Theory of Elliptic Functions 303
34.14 Hermite’s Theory of Elliptic Functions 309
34.15 Exercises 314
34.16 Notes on the Literature 317

35 Irrational and Transcendental Numbers 318
35.1 Preliminary Remarks 318
35.2 Liouville Numbers 331
35.3 Hermite’s Proof of the Transcendence of e 333
## Contents of Volume 2

35.4 Hilbert’s Proof of the Transcendence of \( e \) 337  
35.5 Exercises 339  
35.6 Notes on the Literature 340  

36 Value Distribution Theory 341  
36.1 Preliminary Remarks 341  
36.2 Jacobi on Jensen’s Formula 347  
36.3 Jensen’s Proof 349  
36.4 Bäcklund Proof of Jensen’s Formula 350  
36.5 R. Nevanlinna’s Proof of the Poisson–Jensen Formula 351  
36.6 Nevanlinna’s First Fundamental Theorem 353  
36.7 Nevanlinna’s Factorization of a Meromorphic Function 356  
36.8 Picard’s Theorem 357  
36.9 Borel’s Theorem 358  
36.10 Nevanlinna’s Second Fundamental Theorem 359  
36.11 Exercises 360  
36.12 Notes on the Literature 362  

37 Univalent Functions 363  
37.1 Preliminary Remarks 363  
37.2 Gronwall: Area Inequalities 372  
37.3 Bieberbach’s Conjecture 373  
37.4 Littlewood: \( |a_n| \leq en \) 375  
37.5 Littlewood and Paley on Odd Univalent Functions 376  
37.6 Karl Löwner and the Parametric Method 378  
37.7 De Branges: Proof of Bieberbach 381  
37.8 Exercises 385  
37.9 Notes on the Literature 386  

38 Finite Fields 387  
38.1 Preliminary Remarks 387  
38.2 Euler’s Proof of Fermat’s Little Theorem 390  
38.3 Gauss’s Proof That \( \mathbb{Z}_p^* \) Is Cyclic 391  
38.4 Gauss on Irreducible Polynomials Modulo a Prime 392  
38.5 Galois on Finite Fields 395  
38.6 Dedekind’s Formula 398  
38.7 Finite Field Analogs of the Gamma and Beta Integrals 399  
38.8 Weil: Solutions of Equations in Finite Fields 407  
38.9 Exercises 420  
38.10 Notes on the Literature 421  

*Bibliography* 422  
*Index* 451
Preface

Sources in the Development of Mathematics: Series and Products from the Fifteenth to the Twenty-first Century, my book of 2011, was intended for an audience of graduate students or beyond. However, since much of its mathematics lies at the foundations of the undergraduate mathematics curriculum, I decided to use portions of my book as the text for an advanced undergraduate course. I was very pleased to find that my curious and diligent students, of varied levels of mathematical talent, could understand a good bit of the material and get insight into mathematics they had already studied as well as topics with which they were unfamiliar. Of course, the students could profitably study such topics from good textbooks. But I observed that when they read original proofs, perhaps with gaps or with slightly opaque arguments, students gained very valuable insight into the process of mathematical thinking and intuition. Moreover, the study of the steps, often over long periods of time, by which earlier mathematicians refined and clarified their arguments revealed to my students the essential points at the crux of those results, points that may be more difficult to discern in later streamlined presentations. As they worked to understand the material, my students witnessed the difficulty and beauty of original mathematical work, and this was a source of great enjoyment to many of them. I have now thrice taught this course, with extremely positive student response.

In order for my students to follow the foundational mathematical arguments in Sources, I was often required to provide additional material, material actually contained in the original works of the mathematicians being studied. I therefore decided to expand my book, as a second edition in two volumes, to make it more accessible to readers, from novices to accomplished mathematicians. This second edition contains about 250 pages of new material, including more details within the original proofs, elaborations and further developments of results, and additional results that may give the reader a better perspective. Furthermore, to give the material greater focus, I have limited this second edition to the topics of series and products, areas that today permeate both applied and pure mathematics; the second edition is thus entitled Series and Products in the Development of Mathematics.
This first volume of my work discusses the development of the fundamental though powerful and essential methods in series and products that do not employ complex analytic methods or sophisticated machinery such as Fourier transforms. Much of this material would be accessible, perhaps with guidance, to advanced undergraduate students. The second volume deals with more recent work and requires considerable mathematical background. For example, in volume 2, I discuss Weil’s 1949 paper on solutions of equations in finite fields and de Branges’s conquest of the Bieberbach conjecture. Each volume contains the same complete bibliography.

The exercises at the end of the chapters present many additional original results and may be studied simply for the supplementary theorems they contain. The exercises are accompanied by references to the original works, as an aid to further research. Readers may attempt to prove the results in the problems and, by use of the references, compare their own solutions with the originals. Moreover, many of the exercises can be tackled by methods similar to those given in the text, so that some exercises can be realistically assigned to a class as homework. I assigned many exercises to my classes, and found that the students enjoyed and benefited from their efforts to find solutions. Thus, the exercises may be useful as problems to be solved, and also for the results they present.

Detailed study of original mathematical works provides a point of entry into the minds of the creators of powerful theories, and thus into the theories themselves. But tracing the discovery and evolution of mathematical ideas and theorems entails the examination of many, many papers, letters, notes, and monographs. For example, in this work I have discussed the work of more than three hundred mathematicians, including arguments and theorems contained in approximately one hundred works and letters of Euler alone. Locating, studying, and grasping the interconnections among such original works and results is a ponderous, complex, and rewarding effort. In this second edition, I have added numerous footnotes and almost five hundred works to the bibliography. My hope is that the detailed footnotes and the expanded bibliography, containing both original works and works of distinguished expositors and historians of mathematics, may encourage and facilitate the efforts of those who wish to search out and study the original sources of our inherited mathematical wealth.

I first wish to thank my wife, who typeset and edited this work, made innumerable corrections and refinements to the text, and devotedly assisted me with translations and locating references. I am also very grateful to NFN Kalyan for his encouragement and for creating the eloquent artwork for the cover of these volumes. I greatly appreciate Maitreyi Lagunas’s unflagging support and interest. I thank Bruce Atwood who cheerfully constructed the nice diagrams contained in this work, and Paul Campbell who generously provided expert technical support and advice. I am grateful to my student Shambhavi Upadhyaya, who has an unusual ability to proofread very accurately, for spending so much time giving useful suggestions for improvement. I am indebted to my students whose questions and enthusiasm helped me refine this second edition. I also thank the very capable librarians at Beloit College, especially Chris Nelson and Cindy Cooley. Finally, I wish to acknowledge the inspiration provided me by my friend, the late Dick Askey.