

# Contents

Preface	vii
<b>Chapter 1 Metric and Normed Spaces</b>	<b>1</b>
1.1 Metrics and norms . . . . .	1
1.2 Convergence . . . . .	6
1.3 Upper and lower bounds . . . . .	9
1.4 Continuity . . . . .	11
1.5 Open and closed sets . . . . .	14
1.6 The completion of a metric space . . . . .	17
1.7 Compactness . . . . .	22
1.8 Maxima and minima . . . . .	28
1.9 References . . . . .	30
1.10 Exercises . . . . .	30
<b>Chapter 2 Continuous Functions</b>	<b>35</b>
2.1 Convergence of functions . . . . .	35
2.2 Spaces of continuous functions . . . . .	37
2.3 Approximation by polynomials . . . . .	40
2.4 Compact subsets of $C(K)$ . . . . .	44
2.5 Ordinary differential equations . . . . .	51
2.6 References . . . . .	58
2.7 Exercises . . . . .	58
<b>Chapter 3 The Contraction Mapping Theorem</b>	<b>61</b>
3.1 Contractions . . . . .	61
3.2 Fixed points of dynamical systems . . . . .	63
3.3 Integral equations . . . . .	67
3.4 Boundary value problems for differential equations . . . . .	69
3.5 Initial value problems for differential equations . . . . .	73
3.6 References . . . . .	78

3.7	Exercises . . . . .	78
<b>Chapter 4 Topological Spaces</b>		<b>81</b>
4.1	Topological spaces . . . . .	81
4.2	Bases of open sets . . . . .	84
4.3	Comparing topologies . . . . .	86
4.4	References . . . . .	88
4.5	Exercises . . . . .	88
<b>Chapter 5 Banach Spaces</b>		<b>91</b>
5.1	Banach spaces . . . . .	91
5.2	Bounded linear maps . . . . .	95
5.3	The kernel and range of a linear map . . . . .	102
5.4	Finite-dimensional Banach spaces . . . . .	106
5.5	Convergence of bounded operators . . . . .	108
5.6	Dual spaces . . . . .	115
5.7	References . . . . .	120
5.8	Exercises . . . . .	120
<b>Chapter 6 Hilbert Spaces</b>		<b>125</b>
6.1	Inner products . . . . .	125
6.2	Orthogonality . . . . .	130
6.3	Orthonormal bases . . . . .	133
6.4	Hilbert spaces in applications . . . . .	141
6.5	References . . . . .	143
6.6	Exercises . . . . .	144
<b>Chapter 7 Fourier Series</b>		<b>149</b>
7.1	The Fourier basis . . . . .	149
7.2	Fourier series of differentiable functions . . . . .	157
7.3	The heat equation . . . . .	161
7.4	Other partial differential equations . . . . .	166
7.5	More applications of Fourier series . . . . .	170
7.6	Wavelets . . . . .	175
7.7	References . . . . .	182
7.8	Exercises . . . . .	182
<b>Chapter 8 Bounded Linear Operators on a Hilbert Space</b>		<b>187</b>
8.1	Orthogonal projections . . . . .	187
8.2	The dual of a Hilbert space . . . . .	190
8.3	The adjoint of an operator . . . . .	193
8.4	Self-adjoint and unitary operators . . . . .	197
8.5	The mean ergodic theorem . . . . .	201

8.6	Weak convergence in a Hilbert space . . . . .	204
8.7	References . . . . .	211
8.8	Exercises . . . . .	211
<b>Chapter 9 The Spectrum of Bounded Linear Operators</b>		<b>215</b>
9.1	Diagonalization of matrices . . . . .	216
9.2	The spectrum . . . . .	218
9.3	The spectral theorem for compact, self-adjoint operators . . . . .	222
9.4	Compact operators . . . . .	228
9.5	Functions of operators . . . . .	232
9.6	Perturbation of eigenvalues . . . . .	235
9.7	References . . . . .	239
9.8	Exercises . . . . .	239
<b>Chapter 10 Linear Differential Operators and Green's Functions</b>		<b>245</b>
10.1	Unbounded operators . . . . .	245
10.2	The adjoint of a differential operator . . . . .	249
10.3	Green's functions . . . . .	253
10.4	Weak derivatives . . . . .	259
10.5	The Sturm-Liouville eigenvalue problem . . . . .	268
10.6	Laplace's equation . . . . .	273
10.7	References . . . . .	280
10.8	Exercises . . . . .	281
<b>Chapter 11 Distributions and the Fourier Transform</b>		<b>287</b>
11.1	The Schwartz space . . . . .	287
11.2	Tempered distributions . . . . .	291
11.3	Operations on distributions . . . . .	294
11.4	The convergence of distributions . . . . .	298
11.5	The Fourier transform of test functions . . . . .	301
11.6	The Fourier transform of tempered distributions . . . . .	306
11.7	The Fourier transform on $L^1$ . . . . .	307
11.8	The Fourier transform on $L^2$ . . . . .	311
11.9	Translation invariant operators . . . . .	313
11.10	Green's functions . . . . .	316
11.11	The Poisson summation formula . . . . .	319
11.12	The central limit theorem . . . . .	320
11.13	References . . . . .	328
11.14	Exercises . . . . .	328
<b>Chapter 12 Measure Theory and Function Spaces</b>		<b>335</b>
12.1	Measures . . . . .	335
12.2	Measurable functions . . . . .	341

12.3	Integration . . . . .	344
12.4	Convergence theorems . . . . .	346
12.5	Product measures and Fubini's theorem . . . . .	348
12.6	The $L^p$ spaces . . . . .	351
12.7	The basic inequalities . . . . .	355
12.8	The dual space of $L^p$ . . . . .	360
12.9	Sobolev spaces . . . . .	362
12.10	Properties of Sobolev spaces . . . . .	365
12.11	Laplace's equation . . . . .	370
12.12	References . . . . .	373
12.13	Exercises . . . . .	374
<b>Chapter 13 Differential Calculus and Variational Methods</b>		<b>379</b>
13.1	Linearization . . . . .	379
13.2	Vector-valued integrals . . . . .	381
13.3	Derivatives of maps on Banach spaces . . . . .	386
13.4	The inverse and implicit function theorems . . . . .	393
13.5	Newton's method . . . . .	400
13.6	Linearized stability . . . . .	403
13.7	The calculus of variations . . . . .	410
13.8	Hamilton's equation and classical mechanics . . . . .	417
13.9	Multiple integrals in the calculus of variations . . . . .	420
13.10	References . . . . .	423
13.11	Exercises . . . . .	423
Bibliography		427
Index		431