INTRODUCTORY FUNCTIONAL ANALYSIS WITH APPLICATIONS

Erwin Kreyszig

University of Windsor

JOHN WILEY & SONS New York Santa Barbara London Sydney Toronto

CONTENTS

| Chapter 1. Metric Spaces | | |
|---|--|--|
| 1.1 Metric Space 2 1.2 Further Examples of Metric Spaces 9 1.3 Open Set, Closed Set, Neighborhood 17 1.4 Convergence, Cauchy Sequence, Completeness 25 1.5 Examples. Completeness Proofs 32 1.6 Completion of Metric Spaces 41 | | |
| Chapter 2. Normed Spaces. Banach Spaces 49 | | |
| 2.1 Vector Space 50 | | |
| 2.2 Normed Space. Banach Space 58 | | |
| 2.3 Further Properties of Normed Spaces 67 | | |
| 2.4 Finite Dimensional Normed Spaces and Subspaces 72 | | |
| 2.5 Compactness and Finite Dimension 77 | | |
| 2.6 Linear Operators 82 | | |
| 2.7 Bounded and Continuous Linear Operators 91 | | |
| 2.8 Linear Functionals 103 | | |
| 2.9 Linear Operators and Functionals on Finite Dimen- | | |
| sional Spaces 111 | | |
| 2.10 Normed Spaces of Operators. Dual Space 117 | | |
| Chapter 3. Inner Product Spaces. Hilbert Spaces 127 | | |
| 3.1 Inner Product Space. Hilbert Space 128 | | |
| 3.2 Further Properties of Inner Product Spaces 136 | | |
| 3.3 Orthogonal Complements and Direct Sums 142 | | |
| 3.4 Orthonormal Sets and Sequences 151 | | |
| 3.5 Series Related to Orthonormal Sequences and Sets 160 | | |
| 3.6 Total Orthonormal Sets and Sequences 167 | | |
| 3.7 Legendre, Hermite and Laguerre Polynomials 175 | | |
| 3.8 Representation of Functionals on Hilbert Spaces 188 | | |
| 3.9 Hilbert-Adjoint Operator 195 | | |

3.10 Self-Adjoint, Unitary and Normal Operators 201

ix

Contents

| * | Fundamental Theorems for Normed and Banach Spaces |
|---|---|
| Normed S 4.4 Applicatio C[a, b] 2 4.5 Adjoint C 4.6 Reflexive 4.7 Category 4.8 Strong and 4.9 Converger Functiona 4.10 Applicatio 4.11 Numerical 4.12 Open Maj | ach Theorem 213 ach Theorem for Complex Vector Spaces and paces 218 in to Bounded Linear Functionals on 25 operator 231 Spaces 239 Theorem. Uniform Boundedness Theorem 246 d Weak Convergence 256 ace of Sequences of Operators and ls 263 in to Summability of Sequences 269 Integration and Weak* Convergence 276 oping Theorem 285 |
| Chapter 5. | near Operators. Closed Graph Theorem 291 Further Applications: Banach Fixed Point Theorem |
| 5.2 Application5.3 ApplicationEquations | of Banach's Theorem to Integral |
| | Further Applications: ApproximationTheory |
| 6.2 Uniqueness6.3 Uniform A6.4 Chebyshev | Polynomials 345 tion in Hilbert Space 352 |
| | Spectral Theory of Linear Operators in Normed Spaces |
| 7.1 Spectral Th 7.2 Basic Conc | eory in Finite Dimensional Normed Spaces 364 epts 370 |

x

Contents

- 7.3 Spectral Properties of Bounded Linear Operators 374
- 7.4 Further Properties of Resolvent and Spectrum 379
- 7.5 Use of Complex Analysis in Spectral Theory 386
- 7.6 Banach Algebras 394
- 7.7 Further Properties of Banach Algebras 398

- 8.1 Compact Linear Operators on Normed Spaces 405
- 8.2 Further Properties of Compact Linear Operators 412
- 8.3 Spectral Properties of Compact Linear Operators on Normed Spaces 419
- 8.4 Further Spectral Properties of Compact Linear Operators 428
- 8.5 Operator Equations Involving Compact Linear Operators 436
- 8.6 Further Theorems of Fredholm Type 442
- 8.7 Fredholm Alternative 451

- 9.1 Spectral Properties of Bounded Self-Adjoint Linear Operators 460
- 9.2 Further Spectral Properties of Bounded Self-Adjoint Linear Operators 465
- 9.3 Positive Operators 469
- 9.4 Square Roots of a Positive Operator 476
- 9.5 Projection Operators 480
- 9.6 Further Properties of Projections 486
- 9.7 Spectral Family 492
- 9.8 Spectral Family of a Bounded Self-Adjoint Linear Operator 497
- 9.9 Spectral Representation of Bounded Self-Adjoint Linear Operators 505
- 9.10 Extension of the Spectral Theorem to Continuous Functions 512
- 9.11 Properties of the Spectral Family of a Bounded Self-Adjoint Linear Operator 516

Contents

| Chapter 10. Unbounded Linear Operators in Hilbert Space | | |
|--|--|--|
| 10.1 Unbounded Linear Operators and their Hilbert-Adjoint Operators 524 | | |
| 10.2 Hilbert-Adjoint Operators, Symmetric and Self-Adjoint Linear Operators 530 | | |
| 10.3 Closed Linear Operators and Closures 535 | | |
| 10.4 Spectral Properties of Self-Adjoint Linear Operators 541 | | |
| 10.5 Spectral Representation of Unitary Operators 546 10.6 Spectral Representation of Self-Adjoint Linear Operators 556 | | |
| 10.7 Multiplication Operator and Differentiation Operator 562 | | |
| Chapter 11. Unbounded Linear Operators in Quantum Mechanics | | |
| 11.1 Basic Ideas. States, Observables, Position Operator 572 | | |
| 11.2 Momentum Operator. Heisenberg Uncertainty Principle 576 | | |
| 11.3 Time-Independent Schrödinger Equation 583 | | |
| 11.4 Hamilton Operator 590 11.5 Time-Dependent Schrödinger Equation 598 | | |
| Appendix 1. Some Material for Review and Reference | | |
| A1.1 Sets 609 | | |
| A1.2 Mappings 613 | | |
| A1.3 Families 617 | | |
| A1.4 Equivalence Relations 618 A1.5 Compactness 618 | | |
| A1.6 Supremum and Infimum 619 | | |
| A1.7 Cauchy Convergence Criterion 620 | | |
| A1.8 Groups 622 | | |
| Appendix 2. Answers to Odd-Numbered Problems . 623 | | |
| Appendix 3. References | | |