

# Contents

<i>Preface</i>	vii
<b>Chapter 1 Introduction</b>	<b>1</b>
1. Black Boxes	2
2. Structure of the Plane	4
3. Mathematical Modeling	5
4. The Axiomatic Method. The Process of Abstraction	6
5. Proofs of Theorems	7
<b>Chapter 2 Set-Theoretic Structure</b>	<b>11</b>
1. Introduction	12
2. Basic Set Operations	14
3. Cartesian Products	17
4. Sets of Numbers	18
5. Equivalence Relations and Partitions	19
6. Functions	22
7. Inverses	29
8. Systems Types	38
<b>Chapter 3 Topological Structure</b>	<b>43</b>
1. Introduction	44
<b>Part A Introduction to Metric Spaces</b>	<b>45</b>
2. Metric Spaces: Definition	45
3. Examples of Metric Spaces	47
4. Subspaces and Product Spaces	56
5. Continuous Functions	61
6. Convergent Sequences	69
7. A Connection Between Continuity and Convergence	74
<b>Part B Some Deeper Metric Space Concepts</b>	<b>77</b>
8. Local Neighborhoods	77
9. Open Sets	82
10. More on Open Sets	92
11. Examples of Homeomorphic Metric Spaces	97

12. Closed Sets and the Closure Operation	101
13. Completeness	112
14. Completion of Metric Spaces	120
15. Contraction Mapping	125
16. Total Boundedness and Approximations	134
17. Compactness	141
<b>Chapter 4 Algebraic Structure</b>	<b>159</b>
1. Introduction	160
<b>Part A Introduction to Linear Spaces</b>	<b>161</b>
2. Linear Spaces and Linear Subspaces	161
3. Linear Transformations	165
4. Inverse Transformations	171
5. Isomorphisms	173
6. Linear Independence and Dependence	176
7. Hamel Bases and Dimension	183
8. The Use of Matrices to Represent Linear Transformations	188
9. Equivalent Linear Transformations	192
<b>Part B Further Topics</b>	<b>196</b>
10. Direct Sums and Sums	196
11. Projections	201
12. Linear Functionals and the Alge- braic Conjugate of a Linear Space	204
13. Transpose of a Linear Transformation	208
<b>Chapter 5 Combined Topological and Algebraic Structure</b>	<b>213</b>
1. Introduction	214
<b>Part A Banach Spaces</b>	<b>215</b>
2. Definitions	215
3. Examples of Normal Linear Spaces	218
4. Sequences and Series	224
5. Linear Subspaces	229

6. Continuous Linear Transformations	234
7. Inverses and Continuous Inverses	243
8. Operator Topologies	247
9. Equivalence of Normed Linear Spaces	257
10. Finite-Dimensional Spaces	264
11. Normed Conjugate Space and Conjugate Operator	270
<i>Part B</i> Hilbert Spaces	272
12. Inner Product and Hilbert Spaces	272
13. Examples	278
14. Orthogonality	282
15. Orthogonal Complements and the Projection Theorem	292
16. Orthogonal Projections	300
17. Orthogonal Sets and Bases: Generalized Fourier Series	305
18. Examples of Orthonormal Bases	322
19. Unitary Operators and Equivalent Inner Product Spaces	331
20. Sums and Direct Sums of Hilbert Spaces	340
21. Continuous Linear Functionals	344
<i>Part C</i> Special Operators	352
22. The Adjoint Operator	352
23. Normal and Self-Adjoint Operators	367
24. Compact Operators	379
25. Foundations of Quantum Mechanics	388
<i>Chapter 6</i> Analysis of Linear Operators (Compact Case)	395
1. Introduction	396
<i>Part A</i> An Illustrative Example	397
2. Geometric Analysis of Operators	397
3. Geometric Analysis. The Eigenvalue-Eigenvector Problem	399
4. A Finite-Dimensional Problem	401

<i>Part B</i>	<b>The Spectrum</b>	<b>411</b>
5.	The Spectrum of Linear Transformations	411
6.	Examples of Spectra	414
7.	Properties of the Spectrum	431
<i>Part C</i>	<b>Spectral Analysis</b>	<b>439</b>
8.	Resolutions of the Identity	439
9.	Weighted Sums of Projections	449
10.	Spectral Properties of Compact, Normal, and Self-Adjoint Operators	449
11.	The Spectral Theorem	459
12.	Functions of Operators (Operational Calculus)	468
13.	Applications of the Spectral Theorem	470
14.	Nonnormal Operators	476
<i>Chapter 7</i>	<b>Analysis of Unbounded Operators</b>	<b>485</b>
1.	Introduction	486
2.	Green's Functions	488
3.	Symmetric Operators	493
4.	Examples of Symmetric Operators	495
5.	Sturm-Liouville Operators	498
6.	Gårding's Inequality	505
7.	Elliptic Partial Differential Operators	510
8.	The Dirichlet Problem	516
9.	The Heat Equation and Wave Equation	523
10.	Self-Adjoint Operators	527
11.	The Cayley Transform	533
12.	Quantum Mechanics, Revisited	539
13.	Heisenberg Uncertainty Principle	541
14.	The Harmonic Oscillator	543
<i>Appendix A</i>	<b>The Hölder, Schwartz, and Minkowski Inequalities</b>	<b>548</b>
<i>Appendix B</i>	<b>Cardinality</b>	<b>552</b>

<i>Appendix C</i>	<b>Zorn's Lemma</b>	556
<i>Appendix D</i>	<b>Integration and Measure Theory</b>	558
	1. Introduction	558
	2. The Riemann Integral	559
	3. A Problem with the Riemann Integral	564
	4. The Space $C_0$	564
	5. Null Sets	566
	6. Convergence Almost Everywhere	569
	7. The Lebesgue Integral	572
	8. Limit Theorems	576
	9. Miscellany	581
	10. Other Definitions of the Integral	586
	11. The Lebesgue Spaces, $L_p$	589
	12. Dense Subspaces of $L_p$ , $1 \leq p < \infty$	591
	13. Differentiation	593
	14. The Radon-Nikodym Theorem	596
	15. Fubini Theorem	598
<i>Appendix E</i>	<b>Probability Spaces and Stochastic Processes</b>	599
	1. Probability Spaces	599
	2. Random Variables and Probability Distributions	600
	3. Expectation	602
	4. Stochastic Independence	603
	5. Conditional Expectation Operator	604
	6. Stochastic Processes	607
	<i>Index of Symbols</i>	615
	<i>Index</i>	617