

# CONTENTS

**PREFACE**      *xi*

**CHAPTER 1:      FUNDAMENTAL CONCEPTS**      *1*

1.1	Sets	1	
1.2	Functions	12	
1.3	Relations and Equivalence Relations	25	
1.4	Operations on Sets	26	
1.5	Mathematical Systems Considered in This Book	30	
1.6	References and Notes	31	
	References	32	

**CHAPTER 2:      ALGEBRAIC STRUCTURES**      *33*

2.1	Some Basic Structures of Algebra	34	
	A. Semigroups and Groups	36	
	B. Rings and Fields	46	
	C. Modules, Vector Spaces, and Algebras	53	
	D. Overview	61	
2.2	Homomorphisms	62	
2.3	Application to Polynomials	69	
2.4	References and Notes	74	
	References	74	

**CHAPTER 3: VECTOR SPACES AND LINEAR TRANSFORMATIONS 75**

3.1	Linear Spaces	75	
3.2	Linear Subspaces and Direct Sums	81	
3.3	Linear Independence, Bases, and Dimension		85
3.4	Linear Transformations	95	
3.5	Linear Functionals	109	
3.6	Bilinear Functionals	113	
3.7	Projections	119	
3.8	Notes and References	123	
	References	123	

**CHAPTER 4: FINITE-DIMENSIONAL VECTOR SPACES AND MATRICES 124**

4.1	Coordinate Representation of Vectors	124	
4.2	Matrices	129	
	A. Representation of Linear Transformations by Matrices	129	
	B. Rank of a Matrix	134	
	C. Properties of Matrices	136	
4.3	Equivalence and Similarity	148	
4.4	Determinants of Matrices	155	
4.5	Eigenvalues and Eigenvectors	163	
4.6	Some Canonical Forms of Matrices	169	
4.7	Minimal Polynomials, Nilpotent Operators and the Jordan Canonical Form	178	
	A. Minimal Polynomials	178	
	B. Nilpotent Operators	185	
	C. The Jordan Canonical Form	190	
4.8	Bilinear Functionals and Congruence	194	
4.9	Euclidean Vector Spaces	202	
	A. Euclidean Spaces: Definition and Properties		202
	B. Orthogonal Bases	209	
4.10	Linear Transformations on Euclidean Vector Spaces		216
	A. Orthogonal Transformations	216	
	B. Adjoint Transformations	218	
	C. Self-Adjoint Transformations	221	
	D. Some Examples	227	
	E. Further Properties of Orthogonal Transformations	231	

4.11	Applications to Ordinary Differential Equations	238
	A. Initial-Value Problem: Definition	238
	B. Initial-Value Problem: Linear Systems	244
4.12	Notes and References	261
	References	262

## **CHAPTER 5:     METRIC SPACES     263**

5.1	Definition of Metric Spaces	264
5.2	Some Inequalities	268
5.3	Examples of Important Metric Spaces	271
5.4	Open and Closed Sets	275
5.5	Complete Metric Spaces	286
5.6	Compactness	298
5.7	Continuous Functions	307
5.8	Some Important Results in Applications	314
5.9	Equivalent and Homeomorphic Metric Spaces. Topological Spaces	317
5.10	Applications	323
	A. Applications of the Contraction Mapping Principle	323
	B. Further Applications to Ordinary Differential Equations	329
5.11	References and Notes	341
	References	341

## **CHAPTER 6:     NORMED SPACES AND INNER PRODUCT                   SPACES     343**

6.1	Normed Linear Spaces	344
6.2	Linear Subspaces	348
6.3	Infinite Series	350
6.4	Convex Sets	351
6.5	Linear Functionals	355
6.6	Finite-Dimensional Spaces	360
6.7	Geometric Aspects of Linear Functionals	363
6.8	Extension of Linear Functionals	367
6.9	Dual Space and Second Dual Space	370
6.10	Weak Convergence	372
6.11	Inner Product Spaces	375
6.12	Orthogonal Complements	381

6.13	Fourier Series	387
6.14	The Riesz Representation Theorem	393
6.15	Some Applications	394
	A. Approximation of Elements in Hilbert Space (Normal Equations)	395
	B. Random Variables	397
	C. Estimation of Random Variables	398
6.16	Notes and References	404
	References	404

## **CHAPTER 7:     *LINEAR OPERATORS*     406**

7.1	Bounded Linear Transformations	407
7.2	Inverses	415
7.3	Conjugate and Adjoint Operators	419
7.4	Hermitian Operators	427
7.5	Other Linear Operators: Normal Operators, Projections, Unitary Operators, and Isometric Operators	431
7.6	The Spectrum of an Operator	439
7.7	Completely Continuous Operators	447
7.8	The Spectral Theorem for Completely Continuous Normal Operators	454
7.9	Differentiation of Operators	458
7.10	Some Applications	465
	A. Applications to Integral Equations	465
	B. An Example from Optimal Control	468
	C. Minimization of Functionals: Method of Steepest Descent	471
7.11	References and Notes	473
	References	473
	Index	475