

---

# Contents

---

Preface to the Second Edition . . . . .	xiii
Preface to the First Edition . . . . .	xv

## PART 1

### THEORY

---

CHAPTER 1	
Normed Vector Spaces . . . . .	1
1.1 Introduction . . . . .	1
1.2 Vector Spaces . . . . .	1
1.3 Linear Independence, Basis, Dimension . . . . .	7
1.4 Normed Spaces . . . . .	8
1.5 Banach Spaces . . . . .	16
1.6 Linear Mappings . . . . .	20
1.7 Completion of Normed Spaces . . . . .	27
1.8 Contraction Mappings and the Banach Fixed Point Theorem	28
1.9 Exercises . . . . .	31

<b>CHAPTER 2</b>	
The Lebesgue Integral . . . . .	37
2.1 Introduction . . . . .	37
2.2 Step Functions . . . . .	38
2.3 Lebesgue Integrable Functions . . . . .	43
2.4 The Absolute Value of an Integrable Function . . . . .	46
2.5 Series of Integrable Functions . . . . .	49
2.6 Norm in $L^1(\mathbb{R})$ . . . . .	51
2.7 Convergence Almost Everywhere . . . . .	53
2.8 Fundamental Theorems . . . . .	57
2.9 Locally Integrable Functions . . . . .	63
2.10 The Lebesgue Integral and the Riemann Integral . . . . .	63
2.11 Lebesgue Measure on $\mathbb{R}$ . . . . .	66
2.12 Complex-Valued Lebesgue Integrable Functions . . . . .	70
2.13 The Space $L^2(\mathbb{R})$ . . . . .	72
2.14 The Spaces $L^1(\mathbb{R}^N)$ and $L^2(\mathbb{R}^N)$ . . . . .	73
2.15 Convolution. . . . .	77
2.16 Exercises . . . . .	80
<b>CHAPTER 3</b>	
Hilbert Spaces and Orthonormal Systems. . . . .	87
3.1 Introduction . . . . .	87
3.2 Inner Product Spaces-Definition and Examples . . . . .	87
3.3 Norm in an Inner Product Space . . . . .	89
3.4 Hilbert Spaces-Definition and Examples . . . . .	92
3.5 Strong and Weak Convergence . . . . .	98
3.6 Orthogonal and Orthonormal Systems . . . . .	100
3.7 Properties of Orthonormal Systems . . . . .	105
3.8 Trigonometric Fourier Series . . . . .	115
3.9 Orthogonal Complements and Projection Theorem . . . . .	120
3.10 Linear Functionals and the Riesz Representation Theorem . . . . .	125
3.11 Separable Hilbert Spaces . . . . .	127
3.12 Exercises . . . . .	130
<b>CHAPTER 4</b>	
Linear Operators on Hilbert Spaces . . . . .	139
4.1 Introduction . . . . .	139
4.2 Examples of Operators . . . . .	140

4.3 Bilinear Functionals and Quadratic Forms . . . . .	144
4.4 Adjoint and Self-Adjoint Operators . . . . .	151
4.5 Invertible, Normal, Isometric, and Unitary Operators . . . . .	157
4.6 Positive Operators . . . . .	162
4.7 Projection Operators . . . . .	168
4.8 Compact Operators . . . . .	172
4.9 Eigenvalues and Eigenvectors . . . . .	178
4.10 Spectral Decomposition . . . . .	188
4.11 The Fourier Transform. . . . .	193
4.12 Unbounded Operators . . . . .	206
4.13 Exercises . . . . .	214

## PART 2

### APPLICATIONS

---

#### CHAPTER 5

Applications to Integral and Differential Equations . . . . .	223
5.1 Introduction . . . . .	223
5.2 Basic Existence Theorems . . . . .	224
5.3 Fredholm Integral Equations . . . . .	230
5.4 Method of Successive Approximations . . . . .	233
5.5 Volterra Integral Equations . . . . .	235
5.6 Method of Solution for a Separable Kernel . . . . .	239
5.7 Volterra Integral Equations of the First Kind and Abel's Integral Equation . . . . .	243
5.8 Ordinary Differential Equations and Differential Operators . .	245
5.9 Sturm-Liouville Systems . . . . .	254
5.10 Inverse Differential Operators and Green's Functions . . . . .	259
5.11 Applications of the Fourier Transform to Ordinary Differential Equations and Integral Equations . . . . .	264
5.12 Exercises . . . . .	272

#### Chapter 6

Generalized Functions and Partial Differential Equations . . . . .	279
6.1 Introduction . . . . .	279
6.2 Distributions . . . . .	279

6.3	Fundamental Solutions and Green's Functions for Partial Differential Equations . . . . .	291
6.4	Weak Solutions of Elliptic Boundary Value Problems . . . . .	311
6.5	Examples of Applications of Fourier Transforms to Partial Differential Equations . . . . .	317
6.6	Exercises . . . . .	330
 CHAPTER 7		
	Mathematical Foundations of Quantum Mechanics . . . . .	337
7.1	Introduction . . . . .	337
7.2	Basic Concepts and Equations of Classical Mechanics . . . . .	337
7.3	Basic Concepts and Postulates of Quantum Mechanics . . . . .	349
7.4	The Heisenberg Uncertainty Principle . . . . .	363
7.5	The Schrödinger Equation of Motion . . . . .	365
7.6	The Schrödinger Picture . . . . .	380
7.7	The Heisenberg Picture and the Heisenberg Equation of Motion . . . . .	387
7.8	The Interaction Picture . . . . .	391
7.9	The Linear Harmonic Oscillator . . . . .	392
7.10	Angular Momentum Operators . . . . .	398
7.11	The Dirac Relativistic Wave Equation . . . . .	405
7.12	Exercises . . . . .	409
 CHAPTER 8		
	Wavelets . . . . .	417
8.1	Brief Historical Remarks. . . . .	417
8.2	Continuous Wavelet Transforms . . . . .	420
8.3	The Discrete Wavelet Transform . . . . .	427
8.4	Multiresolution Analysis and Orthonormal Bases of Wavelets . . . . .	434
8.5	Exercises . . . . .	443
 CHAPTER 9		
	Optimization Problems and Other Miscellaneous Applications . . . . .	447
9.1	Introduction . . . . .	447
9.2	The Gateaux and Fréchet Differentials . . . . .	448
9.3	Optimization Problems and the Euler-Lagrange Equations . . . . .	460
9.4	Minimization of Quadratic Functionals . . . . .	475

9.5 Variational Inequalities . . . . .	477
9.6 Optimal Control Problems for Dynamical Systems . . . . .	480
9.7 Approximation Theory . . . . .	487
9.8 The Shannon Sampling Theorem . . . . .	492
9.9 Linear and Nonlinear Stability . . . . .	496
9.10 Bifurcation Theory . . . . .	500
§.1 Exercises . . . . .	506
Hints and Answers to Selected Exercises . . . . .	515
Bibliography . . . . .	531
List of Symbols . . . . .	537
Index . . . . .	541