Contents

List of Notation **ix**

Preface **xiii**

I Linear Analysis I **1**

1 Abstract Vector Spaces **3**
1.1 Vector Algebra . . . 3
1.2 Spans and Linear Independence . . . 10
1.3 Products, Sums, and Complements . . . 14
1.4 Dimension, Replacement, and Extension . . . 17
1.5 Quotient Spaces . . . 21
Exercises . . . 27

2 Linear Transformations and Matrices **31**
2.1 Basics of Linear Transformations I . . . 32
2.2 Basics of Linear Transformations II . . . 36
2.3 Rank, Nullity, and the First Isomorphism Theorem . . . 40
2.4 Matrix Representations . . . 46
2.5 Composition, Change of Basis, and Similarity . . . 51
2.6 Important Example: Bernstein Polynomials . . . 54
2.7 Linear Systems . . . 58
2.8 Determinants I . . . 65
2.9 Determinants II . . . 70
Exercises . . . 78

3 Inner Product Spaces **87**
3.1 Introduction to Inner Products . . . 88
3.2 Orthonormal Sets and Orthogonal Projections . . . 94
3.3 Gram–Schmidt Orthonormalization . . . 99
3.4 QR with Householder Transformations . . . 105
3.5 Normed Linear Spaces . . . 110
3.6 Important Norm Inequalities . . . 117
3.7 Adjoints . . . 120
3.8 Fundamental Subspaces of a Linear Transformation . . . 123
3.9 Least Squares . . . 127
Exercises . . . 131

4 Spectral Theory **139**
4.1 Eigenvalues and Eigenvectors . . . 140
4.2 Invariant Subspaces . . . 147
4.3 Diagonalization . . . 150
4.4 Schur's Lemma . . . 155
4.5 The Singular Value Decomposition . . . 159
4.6 Consequences of the SVD . . . 165
Exercises . . . 171

II Nonlinear Analysis I **177**

5 Metric Space Topology **179**
5.1 Metric Spaces and Continuous Functions . . . 180
5.2 Continuous Functions and Limits . . . 185
5.3 Closed Sets, Sequences, and Convergence . . . 190
5.4 Completeness and Uniform Continuity . . . 195
5.5 Compactness . . . 203
5.6 Uniform Convergence and Banach Spaces . . . 210
5.7 The Continuous Linear Extension Theorem . . . 213
5.8 Topologically Equivalent Metrics . . . 219
5.9 Topological Properties . . . 222
5.10 Banach-Valued Integration . . . 227
Exercises . . . 233

6 Differentiation **241**
6.1 The Directional Derivative . . . 241
6.2 The Fréchet Derivative in $\mathbb{R}^n$ . . . 246
6.3 The General Fréchet Derivative . . . 252
6.4 Properties of Derivatives . . . 256
6.5 Mean Value Theorem and Fundamental Theorem of Calculus . . . 260
6.6 Taylor's Theorem . . . 265
Exercises . . . 272

7 Contraction Mappings and Applications **277**
7.1 Contraction Mapping Principle . . . 278
7.2 Uniform Contraction Mapping Principle . . . 281
7.3 Newton's Method . . . 285
7.4 The Implicit and Inverse Function Theorems . . . 293
7.5 Conditioning . . . 301
Exercises . . . 310

III Nonlinear Analysis II **317**

8 Integration I **319**
8.1 Multivariable Integration . . . 320
8.2 Overview of Daniell–Lebesgue Integration . . . 326
8.3 Measure Zero and Measurability . . . 331

8.4 Monotone Convergence and Integration on Unbounded Domains . . . 335
8.5 Fatou's Lemma and the Dominated Convergence Theorem . . . 340
8.6 Fubini's Theorem and Leibniz's Integral Rule . . . 344
8.7 Change of Variables . . . 349
Exercises . . . 356

9 * Integration II 361
9.1 Every Normed Space Has a Unique Completion . . . 361
9.2 More about Measure Zero . . . 364
9.3 Lebesgue-Integrable Functions . . . 367
9.4 Proof of Fubini's Theorem . . . 372
9.5 Proof of the Change of Variables Theorem . . . 374
Exercises . . . 378

10 Calculus on Manifolds 381
10.1 Curves and Arclength . . . 381
10.2 Line Integrals . . . 386
10.3 Parametrized Manifolds . . . 389
10.4 * Integration on Manifolds . . . 393
10.5 Green's Theorem . . . 396
Exercises . . . 403

11 Complex Analysis 407
11.1 Holomorphic Functions . . . 407
11.2 Properties and Examples . . . 411
11.3 Contour Integrals . . . 416
11.4 Cauchy's Integral Formula . . . 424
11.5 Consequences of Cauchy's Integral Formula . . . 429
11.6 Power Series and Laurent Series . . . 433
11.7 The Residue Theorem . . . 438
11.8 * The Argument Principle and Its Consequences . . . 445
Exercises . . . 451

IV Linear Analysis II 457

12 Spectral Calculus 459
12.1 Projections . . . 460
12.2 Generalized Eigenvectors . . . 465
12.3 The Resolvent . . . 470
12.4 Spectral Resolution . . . 475
12.5 Spectral Decomposition I . . . 480
12.6 Spectral Decomposition II . . . 483
12.7 Spectral Mapping Theorem . . . 489
12.8 The Perron–Frobenius Theorem . . . 494
12.9 The Drazin Inverse . . . 500
12.10 * Jordan Canonical Form . . . 506
Exercises . . . 511

13 Iterative Methods **519**
13.1 Methods for Linear Systems . . . 520
13.2 Minimal Polynomials and Krylov Subspaces . . . 526
13.3 The Arnoldi Iteration and GMRES Methods . . . 530
13.4 * Computing Eigenvalues I . . . 538
13.5 * Computing Eigenvalues II . . . 543
Exercises . . . 548

14 Spectra and Pseudospectra **553**
14.1 The Pseudospectrum . . . 554
14.2 Asymptotic and Transient Behavior . . . 561
14.3 * Proof of the Kreiss Matrix Theorem . . . 566
Exercises . . . 570

15 Rings and Polynomials **573**
15.1 Definition and Examples . . . 574
15.2 Euclidean Domains . . . 583
15.3 The Fundamental Theorem of Arithmetic . . . 588
15.4 Homomorphisms . . . 592
15.5 Quotients and the First Isomorphism Theorem . . . 598
15.6 The Chinese Remainder Theorem . . . 601
15.7 Polynomial Interpolation and Spectral Decomposition . . . 610
Exercises . . . 618

V Appendices **625**

A Foundations of Abstract Mathematics **627**
A.1 Sets and Relations . . . 627
A.2 Functions . . . 635
A.3 Orderings . . . 643
A.4 Zorn's Lemma, the Axiom of Choice, and Well Ordering . . . 647
A.5 Cardinality . . . 648

B The Complex Numbers and Other Fields **653**
B.1 Complex Numbers . . . 653
B.2 Fields . . . 659

C Topics in Matrix Analysis **663**
C.1 Matrix Algebra . . . 663
C.2 Block Matrices . . . 665
C.3 Cross Products . . . 667

D The Greek Alphabet **669**

Bibliography **671**

Index **679**