

Contents

Introduction — V

Preliminaries — IX

Notations — XV

1 Ordinary differential equations — 1

- 1.1 Ordinary differential equations (ODEs) of the first order — 2
- 1.2 Systems of first-order differential equations — 8
- 1.3 Linear systems of first-order ODEs — 11
- 1.4 Linear systems with constant coefficients. The exponential matrix — 16
- 1.5 Higher-order ODEs — 22
- 1.6 Linear ODEs of higher order — 26
- 1.7 Additions and exercises — 32

2 Metric and normed spaces — 45

- 2.1 Sequences and series of functions. Uniform convergence — 46
- 2.2 Metric spaces and continuous functions — 54
- 2.3 Some function spaces — 64
- 2.4 Banach spaces — 67
- 2.5 Compactness — 71
- 2.6 Connectedness — 75
- 2.7 Additions and exercises — 80

3 Fourier series and Hilbert spaces — 89

- 3.1 Inner product spaces. Orthogonal projection onto a subspace — 90
- 3.2 Fourier series — 97
- 3.3 Orthonormal systems in inner product spaces. Sequence spaces — 116
- 3.4 Hilbert spaces. Projection onto a closed convex set — 122
- 3.5 Additions and exercises — 131

4 Partial differential equations — 155

- 4.1 Partial differential equations (PDEs). The PDEs of mathematical physics — 156
- 4.2 The Dirichlet problem for the Laplace equation in a rectangle (I) — 170
- 4.3 Pointwise and uniform convergence of Fourier series — 176
- 4.4 The Dirichlet problem for the Laplace equation in a rectangle (II) — 181
- 4.5 The Cauchy–Dirichlet problem for the heat equation — 188
- 4.6 Additions and exercises — 194

VIII — Contents

Bibliography — 201

Index — 203