

Contents

Part I Topology

1	Metric Spaces	3
1.1	Definitions and Examples	3
1.2	Convergence, Limits and Continuity	8
1.3	Completeness: A Fixed Point Theorem	14
1.4	Compactness	23
1.5	Exercises	30
2	Topological Spaces	37
2.1	Definitions and Examples	37
2.2	Neighborhoods: Continuous Functions	43
2.3	Connectedness	46
2.4	* Compactness	50
2.5	* Convergence of Nets	55
2.6	Exercises	61
3	Normed Spaces	65
3.1	Definitions and Examples	65
3.2	Metric and Topological Properties	73
3.3	Finite-Dimensional Normed Spaces	78
3.4	Continuous Linear Maps	82
3.5	Continuous Linear Functionals	85
3.6	Complex Normed Spaces	88
3.7	Exercises	89

Part II Differential Calculus

4	The Derivative	97
4.1	Definitions and Elementary Properties	97
4.2	Mean Value Theorems	105
4.3	The Functions $\mathbb{R}^m \hookrightarrow \mathbb{R}^n$	111
4.4	Exercises	115

5	Higher-order derivatives	117
5.1	Continuous multilinear maps	117
5.2	Higher-order derivatives	120
5.3	Taylor's formula	126
5.4	Local extrema	130
5.5	Convex functions	132
5.6	The functions $\mathbb{R}^m \hookrightarrow \mathbb{R}^n$	137
5.7	Exercises	139
6	Ordinary Differential Equations	141
6.1	Integrals of Vector-Valued Functions	141
6.2	Definitions and Examples	143
6.3	The Cauchy–Lipschitz Theorem	148
6.4	Additional Results and Linear Equations	153
6.5	Explicit Solutions	157
6.6	Exercises	160
7	Implicit Functions and Their Applications	165
7.1	Implicit Functions	165
7.2	Lagrange Multipliers	171
7.3	The Spectral Theorem	174
7.4	* The Inverse Function Theorem	176
7.5	* The Implicit Function Theorem	182
7.6	* Lagrange Multipliers: General Case	184
7.7	* Differential Equations: Dependence on the Initial Data	185
7.8	Exercises	188
 Part III Approximation Methods		
8	Interpolation	193
8.1	Lagrange Interpolation	194
8.2	Minimization of Errors: Chebyshev Polynomials	196
8.3	Divided Differences: Newton's Interpolating Formula	200
8.4	Hermite Interpolation	203
8.5	Theorems of Weierstrass and Fejér	207
8.6	Spline Functions	212
8.7	Exercises	214
9	Orthogonal Polynomials	219
9.1	Gram–Schmidt Orthogonalization	219
9.2	Orthogonal Polynomials	220
9.3	Roots of Orthogonal Polynomials	223
9.4	Exercises	227
10	Numerical Integration	231
10.1	Lagrange Formulas	232
10.2	Newton–Cotes Rules	234

10.3	Gauss Rules	235
10.4	Theorems of Stieltjes and Erdős–Turán	238
10.5	Euler’s and Stirling’s Formulas	241
10.6	Bernoulli Polynomials	246
10.7	Euler’s General Formula	251
10.8	Asymptotic Expansions: Stirling’s Series	255
10.9	The Trapezoidal Rule: Romberg’s Method	260
10.10	Exercises	263
11	Finding Roots	267
11.1	* Descartes’s Rule of Signs	267
11.2	* Sturm Sequences	269
11.3	* Roots of Polynomials	271
11.4	* The Method of Householder and Bauer	272
11.5	* Givens’ Method	275
11.6	Newton’s Method	277
11.7	Exercises	280
12	Numerical Solution of Differential Equations	283
12.1	Approximation of Solutions	283
12.2	The Runge–Kutta Method	289
12.3	The Dirichlet Problem	290
12.4	The Monte Carlo Method	293
12.5	The Heat Equation	294
12.6	Exercises	295
	Hints and Solutions to Some Exercises	299
	Comments and Historical References	337
	Metric Spaces	337
	Topological Spaces	339
	Normed Spaces	340
	The Derivative	341
	Higher-Order Derivatives	342
	Ordinary Differential Equations	343
	Implicit Functions and Their Applications	344
	Interpolation	346
	Orthogonal Polynomials	346
	Numerical Integration	347
	Finding Roots	347
	Numerical Solution of Differential Equations	348

Bibliography 349

Teaching Suggestions 369

Subject Index 371

Name Index 377



<http://www.springer.com/978-1-4471-7315-1>

Topology, Calculus and Approximation

Komornik, V.

2017, XIV, 382 p. 64 illus., 1 illus. in color., Softcover

ISBN: 978-1-4471-7315-1