Contents

Preface vii

1 Normed Vector Spaces 1
- 1.1 First Notions 1
- 1.2 Limits and Continuity 4
- 1.3 Open and Closed Sets 7
- 1.4 Compactness 11
- 1.5 Banach Spaces 16
- 1.6 Linear and Polynomial Mappings 19
- 1.7 Normed Algebras 24
- 1.8 The Exponential Mapping 28
- Appendix: The Fundamental Theorem of Algebra 31

2 Differentiation 35
- 2.1 Directional Derivatives 35
- 2.2 The Differential 37
- 2.3 Differentials of Compositions 43
- 2.4 Mappings of Class C^1 45
- 2.5 Extrema 50
- 2.6 Differentiability of the Norm 54
- Appendix: Gâteaux Differentiability 59

3 Mean Value Theorems 61
- 3.1 Generalizing the Mean Value Theorem 62
- 3.2 Partial Differentials 66
- 3.3 Integration 69
- 3.4 Differentiation under the Integral Sign 75

4 Higher Derivatives and Differentials 79
- 4.1 Schwarz's Theorem 80
- 4.2 Operations on C^k-Mappings 83
- 4.3 Multilinear Mappings 84
- 4.4 Higher Differentials 89

4.5 Higher Differentials and Higher Derivatives 93
4.6 Cartesian Product Image Spaces 96
4.7 Higher Partial Differentials 97
4.8 Generalizing C^k to Normed Vector Spaces 98
4.9 Leibniz's Rule 101

5 Taylor Theorems and Applications 107
5.1 Taylor Formulas 107
5.2 Asymptotic Developments 113
5.3 Extrema: Second-Order Conditions 115
Appendix: Homogeneous Polynomials 121

6 Hilbert Spaces 125
6.1 Basic Notions 125
6.2 Projections 130
6.3 The Distance Mapping 136
6.4 The Riesz Representation Theorem 138

7 Convex Functions 141
7.1 Preliminary Results 141
7.2 Continuity of Convex Functions 144
7.3 Differentiable Convex Functions 147
7.4 Extrema of Convex Functions 152
Appendix: Convex Polyhedra 155

8 The Inverse and Implicit Mapping Theorems 161
8.1 The Inverse Mapping Theorem 161
8.2 The Implicit Mapping Theorem 165
8.3 The Rank Theorem 170
8.4 Constrained Extrema 177
Appendix 1: Bijective Continuous Linear Mappings 185
Appendix 2: Contractions 188

9 Vector Fields 189
9.1 Existence of Integral Curves 192
9.2 Initial Conditions 199
9.3 Geometrical Properties of Integral Curves 205
9.4 Complete Vector Fields 206
Appendix: A Useful Result on Smooth Functions 210

10 The Flow of a Vector Field 213
10.1 Continuity of the Flow 213
10.2 Differentiability of the Flow 214
10.3 Higher Differentiability of the Flow 220
10.4 The Reduced Flow 223
10.5 One-Parameter Subgroups 226

11 The Calculus of Variations: An Introduction 229
11.1 The Space $C^1(I, E)$ 229
11.2 Lagrangian Mappings 230
11.3 Fixed Endpoint Problems 233
11.4 Euler–Lagrange Equations 236
11.5 Convexity 240
11.6 The Class of an Extremal 241

References 245

Index 247