
Index

- A° , 54
- $B(X, Y)$, 99
- $C(X, Y)$, 102
- $C^1([a, b], X)$, 217
- C_P , 334
- $C_b(X, Y)$, 101
- D , 339
- G_δ -set, 166
- $L^p(\mu)$, 280
- Sp , 146
- X/\sim , 19
- \iff , 6
- \implies , 6
- \circ , 14
- $\overline{\mathbb{R}}$, 252
- $\mathbf{F}'(\mathbf{a})$, 175
- inf, 30
- lim inf, 33
- lim sup, 33
- \mapsto , 13
- \mathbb{C} , 9
- \mathbb{K} (equals \mathbb{R} or \mathbb{C}), 133
- \mathbb{Q} , 8
- \mathbb{Z} , 8
- $\mathcal{L}(V, W)$, 153, 230
- $\mathcal{L}^p(\mu)$, 277
- $\mathcal{L}^\infty(\mu)$, 282
- \mathcal{N} , 248
- $B(a; r)$, 49, 52
- $C\text{-}\lim_{n \rightarrow \infty}$, 342
- μ^* , 292
- \mathbb{N} , 8
- $\|\cdot\|_1$, 217
- \overline{A} , 54
- $\overline{\mathbb{R}}$, 288
- $\overline{\mathbb{R}}_+$, 241
- $\overline{B}(a; r)$, 53
- \mathbb{R} , 9
- \mathbb{R}^n , 9
- ρ , 99, 101
- \setminus , 10
- σ -algebra, 240
- $\sigma(\mathcal{B})$, 250
- \sim , 18
- sup, 30
- \times , 11
- c , 10
- d_A , 46
- e_n , 328
- $f(A)$, 14
- f^{-1} (inverse function), 16
- $f^{-1}(B)$ (inverse image), 14
- a.e. (almost everywhere), 255
- Abel's Summation Formula, 95
- Abel's Theorem, 95
- Abel, Niels Henrik (1802-1829), 95
- Alexandrov, Pavel Sergeyevich (1896-1982), 76
- algebra
 - σ -, 240
 - σ -generated by, 250
 - of functions, 123
 - of sets, 12, 298
 - semi-, 300
- Arzelà, Cesare (1847-1912), 131

- Arzelà-Ascoli Theorem, 110, 113
 Ascoli, Giulio (1843-1896), 131
 Axiom of Choice, 306
- Baire's Category Theorem, 162
 Baire, René-Louis (1874-1932), 171, 290
 ball
 closed, 53
 open, 49, 52
 Banach space, 141
 Banach's Fixed Point Theorem, 61, 207
 Banach's Lemma, 159
 Banach, Stefan (1892-1945), 76, 171
 Banach-Steinhaus Theorem, 164
 basis, 140
 Bernoulli, Jakob (1654-1705), 42
 Bernoulli, Johann (1667-1748), 42
 Bernstein polynomials, 118
 Bernstein, Sergei (1880-1968), 116
 Bessel's Inequality, 147
 bijection, 16
 bijective, 16
 bilinear, 226
 Bolzano, Bernhard (1781-1848), 42, 131
 Bolzano-Weierstrass Theorem, 38
 Boole, George (1815-1864), 9
 Boolean operations, 9
 Borel σ -algebra, 251
 Borel measure, 251
 Borel set, 251
 Borel, Émile (1871-1956), 290
 boundary point, 53
 bounded
 function, 99
 multilinear map, 227
 operator, 151, 152
 sequence, 32
 set, 63
 uniformly, 163
 bounded above, 30
 bounded below, 30
 Bounded Inverse Theorem, 169
 Bourbaki, Nicolas, 76
- Cantor's diagonal argument, 21
 Cantor, Georg (1845-1918), 22
 Carathéodory's Extension Theorem,
 298, 302
 Carathéodory, Constantin (1873-1950),
 290, 294, 324
 Carleson, Lennart (1928-), 336
 Cartan, Henri (1904-2008), 238
- cartesian product, 11
 category
 set of first, 161
 set of second, 161
 Cauchy sequence, 59
 in \mathbb{R}^m , 34
 Cauchy, Augustin Louis (1789-1857),
 42, 238
 Cauchy-Schwarz Inequality, 144
 Chain Rule, 178
 Chebyshev's Inequality, 118
 Choice, Axiom of, 306
 closed
 ball, 53
 in terms of sequences, 55
 set, 53
 Closed Graph Theorem, 169
 closed under conjugation, 128
 closure, 54
 coin tossing measure, 244, 251
 existence of, 312
 comeager, 161
 compact set, 63
 in \mathbb{R}^m , 64
 in $C(X, \mathbb{R}^m)$, 110
 compactness, 63
 and total boundedness, 66
 in terms of open coverings, 70
 in terms of the finite intersection
 property, 70
 complement, 10
 complete, 60
 measure, 248
 completeness
 in metric space, 60
 of $\mathcal{L}(V, W)$, 153
 of \mathbb{R}^n , 34
 of $B(X, Y)$, 100
 of $C(X, Y)$, 102
 of $C^1([a, b], X)$, 218
 of $C_b(X, Y)$, 101
 of $L^p(\mu)$, 281
 of normed spaces, 141
 Completeness Principle, 30, 36
 completion
 of a metric space, 72, 75
 of measure, 249
 composite function, 13
 condensation of singularities, 164
 conjugate, 277
 continuity of measure, 245

- continuous, 51
 - at a point in \mathbb{R} , 26
 - at a point in \mathbb{R}^m , 28
 - at a point in a metric space, 49
 - equi-, 80, 108
 - in terms of closed sets, 57
 - in terms of open sets, 56
 - in terms of sequences, 50
 - multilinear map, 227
 - operator, 152
 - pointwise, 79
 - uniformly, 79
- continuously differentiable, 195, 217
- contraction, 61
- contraction factor, 61
- contrapositive proof, 6
- converge
 - absolutely, 141
 - in \mathbb{R}^m , 25
 - in Cesàro mean, 342
 - in mean square, 334
 - in measure, 285
 - in metric space, 48
 - of series, 88, 140
 - pointwise, 81, 88
 - uniformly, 81, 83, 87–89, 100
- convergence
 - radius of, 93
- convex, 188
- countability of \mathbb{Q} , 21
- countable, 20
- countable additivity, 242
 - of outer measure, 292
- countable subadditivity, 244
- counting measure, 242
- covering, 69, 292
- cylinder set, 311

- De Morgan's laws, 10, 12
- decreasing sequence, 32
- Dedekind, Richard (1831–1916), 42
- dense, 71, 107, 161
 - in, 161
 - nowhere, 161
- derivative, 174
 - directional, 180, 182
 - of higher order, 231
 - partial, 202
- differentiable
 - at a point, 175
 - continuously, 195, 217
 - in a set, 175
 - twice, 231
- differential equation, 104, 112, 224
- Dini's Test, 351
- Dini's Theorem, 85
- Dini, Ulisse (1845–1918), 238, 360
- Dirac measure, 242
- directional derivative, 180, 182
- Dirichlet kernel, 338, 340
- Dirichlet's Theorem, 339
- Dirichlet, Peter Gustav Lejeune (1805–1859), 338, 359
- discrete metric, 46
- disjoint, 9
- distributive laws, 9, 11
- diverge
 - of series, 140
- double derivative
 - in normed spaces, 231
- du Bois-Reymond, Paul (1831–1889), 336

- Egorov's Theorem, 287
- embedding, 47
- equal almost everywhere, 255
- equicontinuous, 80, 108
- equivalence class, 18
- equivalence relation, 18
- equivalent, 6
- equivalent norms, 137
- essentially bounded, 282
- euclidean norm, 134
- Euler's method, 112
- Euler, Leonhard (1707–1783), 42
- extended complex numbers, 288
- extended real numbers, 252
- extended, nonnegative real numbers, 241
- exterior point, 53
- Extreme Value Theorem
 - in \mathbb{R} , 39
 - in metric spaces, 65

- family, 11
- Fatou's Lemma, 266
- Fatou, Pierre (1878–1929), 290
- Fejér kernel, 342, 343
- Fejér's Theorem, 345
- Fejér, Lipót (1880–1959), 360
- finer (partition), 190
- finite additivity
 - of measure, 244
- finite almost everywhere, 255

- finite intersection property, 70
 finite subcovering, 69
 finitely determined, 312
 Fischer, Ernst (1875-1954), 290
 fixed point, 61
 Fourier coefficient, 329
 abstract, 148
 Fourier series, 329
 convergence in Cesàro mean, 345
 pointwise convergence, 352
 pointwise divergence, 355
 real, 330
 termwise differentiation, 357
 termwise integration, 356
 Fourier, Jean Baptiste Joseph
 (1768-1830), 326, 359
 Fréchet, Maurice (1878-1973), 76, 238,
 290
 Fredholm Theory, 160
 Fredholm, Erik Ivar (1866-1927), 160,
 171
 Fubini's Theorem, 321
 for completed measures, 322
 Fubini, Guido (1879-1943), 324
 function, 13
 Fundamental Theorem of Calculus
 in normed spaces, 193

 Gateaux, René (1889-1914), 238
 Gibbs phenomenon, 358
 Gibbs, Josiah Willard (1839-1903), 358
 good kernel, 347
 gradient, 183
 graph, 169
 Grassmann, Hermann Günther
 (1809-1877), 171
 Gregory's formula for π , 97

 Hölder's Inequality, 278, 289
 Hölder, Otto Ludwig (1859-1937), 290
 Hadamard, Jacques (1865-1963), 132
 Halmos, Paul R. (1916-2006), 324
 Hamming-metric, 45
 Hausdorff, Felix (1868-1942), 76
 Heine-Borel Theorem, 42, 70, 71
 Hessian matrix, 236
 higher order derivatives
 equality of, 235
 in \mathbb{R}^n , 232
 in normed spaces, 231
 Hilbert space, 149
 Hilbert, David (1862-1943), 171

 Hunt, Richard A. (1937-2009), 336

 identity
 operator, 156
 if and only if, 6
 if...then, 5
 image, 14
 forward, 14
 inverse, 14
 of compact set, 65
 Implicit Function Theorem, 212, 223
 imply, 6
 increasing sequence, 32
 indexed set, 12
 indicator function, 258
 Induction Principle, 7
 infimum, 30
 initial conditions, 104
 injection, 16
 injective, 15, 16
 inner measure, 303
 inner product, 142
 integrable, 289
 p -, 276
 function, 272
 over, 275
 integral
 of integrable function, 272
 of nonnegative function, 262
 of simple function, 259
 integral equation, 104, 160
 interior, 54
 interior point, 53
 Intermediate Value Theorem, 37
 intersection, 9, 11
 inverse function, 16
 local, 206
 Inverse Function Theorem, 206
 inverse image, 14
 Inverse Triangle Inequality, 47
 in normed spaces, 136
 invertible
 operator, 156
 isometry, 46
 isomorphism
 between normed spaces, 219
 iterate, 61

 Jacobian matrix, 183
 Jordan, Camille (1836-1922), 290

 kernel, 155

- Dirichlet, 338
- Fejér, 342
- good, 347
- Poisson, 354
- Kolmogorov's 0-1-law, 313
- Kolmogorov, Andrey N. (1903-1987), 290, 336
- Lagrange multipliers, 216
- Lagrange, Joseph Louis (1736-1813), 42, 238
- Laplace, Pierre-Simon (1749-1827), 42
- Lebesgue measure
 - existence of, 305
 - on \mathbb{R} , 243
 - on \mathbb{R}^n , 243, 251, 315
- Lebesgue's Dominated Convergence Theorem, 274
- Lebesgue, Henri (1875-1941), 239, 290
- Leibniz' formula for π , 97
- Leibniz, Gottfried Wilhelm (1646-1716), 42
- Levi, Beppo (1875-1961), 290
- limit inferior, 33
- limit superior, 33
- Lindelöf, Ernst (1870-1946), 132
- linear functional, 151
- linear map, 150
- linear operator, 150
- linear space, 133
- local inverse, 206
- locally compact, 68
- locally invertible function, 206
- lower bound, 30
- Madhava's formula for π , 37
- Manhattan metric, 45
- map, 13
 - linear, 150
 - multilinear, 226
- mapping, 13
- maximum point, 39
- meager, 161
- Mean Value Theorem
 - in \mathbb{R} , 41
 - in normed spaces, 187
- measurable, 240, 294
 - \mathcal{A} -, 240
 - μ^* -, 294
 - function, 253-255, 289
 - rectangle, 314
 - with respect to outer measure, 294
- measurable set, 240
 - approximated by closed set, 308
 - approximated by compact set, 308
 - approximated by open set, 308
- measurable space, 240
- measure, 241
 - convergence in, 285
 - outer, 292
- measure extension, 297
- measure space, 242
- mesh, 190
- metric, 44
 - discrete, 46
 - truncated, 103
- metric space, 44
- minimum point, 39
- Minkowski's Inequality, 279, 289
- Minkowski, Hermann (1864-1909), 290
- monotone class, 318
- Monotone Class Theorem, 318
- Monotone Convergence Theorem, 265
- monotone sequence, 32
- monotonicity
 - of measure, 244
 - of outer measure, 292
- multi-index, 198
- multilinear, 226
- neighborhood, 55
- Neumann series, 158
- Neumann, Carl (1832-1925), 158
- Newton, Isaac (1642-1727), 42
- Nikodym, Otton Marcin (1887-1974), 290
- nonmeasurable set, 306
- norm, 134
 - L^1 -, 135
 - L^2 -, 135
 - L^p -, 280
 - euclidean, 134
 - in inner product space, 143
 - operator, 151
 - supremum, 134
- normed space, 134
- nowhere dense, 161
- null set, 248
- Omega Rule, 221
- one-to-one correspondence, 16
- one-to-one function, 16
- onto, 16
- open

- ball, 49, 52
 - covering, 69
 - function, 167
 - mapping, 167
 - set, 53
- Open Covering Property, 69, 126
- Open Mapping Theorem, 167
- operator
 - bounded, 151
 - invertible, 156
 - linear, 150
- operator norm, 151
- orthogonal, 143
- orthonormal, 147
- outer measure, 292

- parallel, 144
- Parseval's Theorem, 148
- partial derivatives, 202
 - mixed, 233
- partition
 - of a set, 18
 - of an interval, 190
- partition classes, 18
- Peano, Giuseppe (1858-1932), 132, 171
- Perturbation Lemma, 207
- Picard iteration, 106
- Picard, Émile (1856-1941), 106, 132
- piecewise continuous with one-sided
 - limits, 339
- point measure, 242
- pointwise continuous, 79
- pointwise convergence, 81
- Poisson kernel, 354
- polarization identities, 150
- power series, 92
 - differentiation of, 94
 - integration of, 94
- premeasure, 298
- product
 - of normed spaces, 138
- product measure, 315
- product rule
 - generalized, 229
- projection, 144, 147
- proof, 5
 - by contradiction, 6
 - by induction, 7
 - contrapositive, 6

- quotient construction, 19

- radius of convergence, 93
- Radon, Johann (1887-1956), 290
- real analytic function, 94
- real Fourier series, 330
- reflexive relation, 18
- relation, 17
 - equivalence, 18
 - reflexive, 18
 - symmetric, 18
 - transitive, 18
- residual set, 161
- Riemann integrable
 - on \mathbb{R} , 267
- Riemann integral
 - in normed spaces, 192
 - on \mathbb{R} , 267
- Riemann sum, 190
- Riemann versus Lebesgue integral, 268
- Riemann, Bernhard (1826-1866), 239
- Riemann-Lebesgue Lemma, 347, 349
- Riesz, Frigyes (1880-1956), 290
- Rolle's Theorem, 40

- scalar, 134
- Schauder, Juliusz (1899-1943), 171
- Schmidt, Erhard (1876-1949), 171
- selection, 190
- semi-algebra, 300
- seminorm, 283
- separable, 107
- separates points, 125
- sequence, 48
- sequences
 - differentiating, 90, 189
 - integrating, 87
- series
 - differentiating, 90
 - Fourier, 329
 - in normed space, 140
 - integrating, 88
 - power, 92
- set, 8
- set theoretic difference, 10
- simple function, 258
 - on standard form, 258
- simple functions
 - dense in L^p , 309
- singularities
 - condensation of, 164
- size
 - of covering, 292
- Solovay, Robert M. (1938-), 306

- span, 146
- Steinhaus, Hugo (1887-1972), 171
- Stieltjes, Thomas Jan (1856-1894), 290
- Stokes, George Gabriel (1819-1903), 131
- Stone, Marshall H. (1903-1989), 132
- Stone-Weierstrass Theorem, 126, 127
 - complex case, 128
- subsequence, 38, 63
- subspace metric, 46
- supremum, 30
- supremum norm, 134
- surjection, 16
- surjective, 16
- symmetric relation, 18

- Tauber's Theorem, 98
- Taylor polynomials
 - in \mathbb{R}^d , 199
 - in normed spaces, 197
- Taylor series
 - in \mathbb{R} , 94
- Taylor's Formula
 - in normed spaces, 196, 197, 236
- Taylor, Brook (1685-1731), 238
- Tonelli's Theorem, 320
 - for completed measures, 322
- Tonelli, Leonida (1885-1946), 324
- totally bounded, 66
- transitive relation, 18
- translation invariant, 305
- Triangle Inequality
 - for Norms, 134
 - in \mathbb{R}^n , 24
 - in metric spaces, 44
 - inverse, 47
- trigonometric polynomial, 129, 334
- truncated metric, 103
- twice differentiable, 231

- uncountability of \mathbb{R} , 21
- uncountable, 20
- Uniform Boundedness Theorem, 163
- uniform convergence, 81, 83, 87-89, 100
- uniformly
 - bounded, 163
 - continuous, 79
 - Lipschitz, 105
- union, 9, 11
- universe, 10
- upper bound, 30
- Urysohn, Pavel Samuilovich (1898-1924), 76

- vanish anywhere
 - does not, 125
- vector
 - in normed space, 134
- vector space, 133
- Vitali, Giuseppe (1875-1932), 324
- Volterra, Vito (1860-1940), 132
- von Neumann, John (1903-1957), 171
- von Seidel, Philipp Ludwig (1821-1896), 131

- Weierstrass' M -test, 89
- Weierstrass' Theorem, 116
- Weierstrass, Karl Theodor Wilhelm (1815-1897), 42, 131
- Wiener, Norbert (1894-1964), 290

- Young's Inequality, 278, 284
- Young, William Henry (1863-1942), 290