An Introduction to Hilbert Space (Cambridge Mathematical Textbooks)

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This textbook is an introduction to the theory of Hilbert space and its applications. The notion of Hilbert space is central in functional analysis and is used in numerous branches of pure and applied mathematics. Dr Young has stressed applications of the theory, particularly to the solution of partial differential equations in mathematical physics and to the approximation of functions in complex analysis. Some basic familiarity with real analysis, linear algebra and metric spaces is assumed, but otherwise the book is self-contained. It is based on courses given at the University of Glasgow and contains numerous examples and exercises (many with solutions). Thus it will make an excellent first course in Hilbert space theory at either undergraduate or graduate level and will also be of interest to electrical engineers and physicists, particularly those involved in control theory and filter design.

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