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泛函分析

(英文版 · 第2版)

International Series
in Pure and Applied
Mathematics

Walter Rudin
Functional Analysis
Second Edition



(美) Walter Rudin 著



机械工业出版社
China Machine Press



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PREFACE

Functional analysis is the study of certain topological-algebraic structures and of the methods by which knowledge of these structures can be applied to analytic problems.

A good introductory text on this subject should include a presentation of its axiomatics (i.e., of the general theory of topological vector spaces), it should treat at least a few topics in some depth, and it should contain some interesting applications to other branches of mathematics. I hope that the present book meets these criteria.

The subject is huge and is growing rapidly. (The bibliography in volume I of [4] contains 96 pages and goes only to 1957.) In order to write a book of moderate size, it was therefore necessary to select certain areas and to ignore others. I fully realize that almost any expert who looks at the table of contents will find that some of his or her (and my) favorite topics are missing, but this seems unavoidable. It was not my intention to write an encyclopedic treatise. I wanted to write a book that would open the way to further exploration.

This is the reason for omitting many of the more esoteric topics that might have been included in the presentation of the general theory of topological vector spaces. For instance, there is no discussion of uniform spaces, of Moore-Smith convergence, of nets, or of filters. The notion of completeness occurs only in the context of metric spaces. Bornological spaces are not mentioned, nor are barreled ones. Duality is of course presented, but not in its utmost generality. Integration of vector-valued functions is treated strictly as a tool; attention is confined to continuous integrands, with values in a Fréchet space.

Nevertheless, the material of Part I is fully adequate for almost all applications to concrete problems. And this is what ought to be stressed in such a course: The close interplay between the abstract and the concrete is

not only the most useful aspect of the whole subject but also the most fascinating one.

Here are some further features of the selected material. A fairly large part of the general theory is presented without the assumption of local convexity. The basic properties of compact operators are derived from the duality theory in Banach spaces. The Krein-Milman theorem on the existence of extreme points is used in several ways in Chapter 5. The theory of distributions and Fourier transforms is worked out in fair detail and is applied (in two very brief chapters) to two problems in partial differential equations, as well as to Wiener's tauberian theorem and two of its applications. The spectral theorem is derived from the theory of Banach algebras (specifically, from the Gelfand-Naimark characterization of commutative B^* -algebras); this is perhaps not the shortest way, but it is an easy one. The symbolic calculus in Banach algebras is discussed in considerable detail; so are involutions and positive functionals.

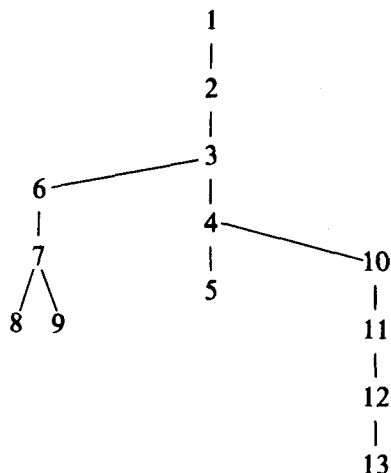
I assume familiarity with the theory of measure and Lebesgue integration (including such facts as the completeness of the L^p -spaces), with some basic properties of holomorphic functions (such as the general form of Cauchy's theorem, and Runge's theorem), and with the elementary topological background that goes with these two analytic topics. Some other topological facts are briefly presented in Appendix A. Almost no algebraic background is needed, beyond the knowledge of what a homomorphism is.

Historical references are gathered in Appendix B. Some of these refer to the original sources, and some to more recent books, papers, or expository articles in which further references can be found. There are, of course, many items that are not documented at all. In no case does the absence of a specific reference imply any claim to originality on my part.

Most of the applications are in Chapters 5, 8, and 9. Some are in Chapter 11 and in the more than 250 exercises; many of these are supplied with hints. The interdependence of the chapters is indicated in the diagram on the following page.

Most of the applications contained in Chapter 5 can be taken up well before the first four chapters are completed. It has therefore been suggested that it might be good pedagogy to insert them into the text earlier, as soon as the required theoretical background is established. However, in order not to interrupt the presentation of the theory in this way, I have instead started Chapter 5 with a short indication of the background that is needed for each item. This should make it easy to study the applications as early as possible, if so desired.

In the first edition, a fairly large part of Chapter 10 dealt with differentiation in Banach algebras. Twenty years ago this (then recent) material looked interesting and promising, but it does not seem to have led anywhere, and I have deleted it. On the other hand, I have added a few items which were easy to fit into the existing text: the mean ergodic theorem of



von Neumann, the Hille-Yosida theorem on semigroups of operators, a couple of fixed point theorems, Bonsall's surprising application of the closed range theorem, and Lomonosov's spectacular invariant subspace theorem. I have also rewritten a few sections in order to clarify certain details, and I have shortened and simplified some proofs.

Most of these changes have been made in response to much-appreciated suggestions by numerous friends and colleagues. I especially want to mention Justin Peters and Ralph Raimi, who wrote detailed critiques of the first edition, and the Russian translator of the first edition who added quite a few relevant footnotes to the text. My thanks to all of them!

Walter Rudin

CONTENTS

Preface

vii

Part I General Theory

1	Topological Vector Spaces	3
	Introduction	3
	Separation properties	10
	Linear mappings	14
	Finite-dimensional spaces	16
	Metrization	18
	Boundedness and continuity	23
	Seminorms and local convexity	25
	Quotient spaces	30
	Examples	33
	Exercises	38
2	Completeness	42
	Baire category	42
	The Banach-Steinhaus theorem	43
	The open mapping theorem	47
	The closed graph theorem	50
	Bilinear mappings	52
	Exercises	53
3	Convexity	56
	The Hahn-Banach theorems	56
	Weak topologies	62
	Compact convex sets	68
	Vector-valued integration	77
	Holomorphic functions	82
	Exercises	85

4	Duality in Banach Spaces	92
	The normed dual of a normed space	92
	Adjoint	97
	Compact operators	103
	Exercises	111
5	Some Applications	116
	A continuity theorem	116
	Closed subspaces of L^p -spaces	117
	The range of a vector-valued measure	120
	A generalized Stone-Weierstrass theorem	121
	Two interpolation theorems	124
	Kakutani's fixed point theorem	126
	Haar measure on compact groups	128
	Uncomplemented subspaces	132
	Sums of Poisson kernels	138
	Two more fixed point theorems	139
	Exercises	144

Part II Distributions and Fourier Transforms

6	Test Functions and Distributions	149
	Introduction	149
	Test function spaces	151
	Calculus with distributions	157
	Localization	162
	Supports of distributions	164
	Distributions as derivatives	167
	Convolutions	170
	Exercises	177
7	Fourier Transforms	182
	Basic properties	182
	Tempered distributions	189
	Paley-Wiener theorems	196
	Sobolev's lemma	202
	Exercises	204
8	Applications to Differential Equations	210
	Fundamental solutions	210
	Elliptic equations	215
	Exercises	222

9	Tauberian Theory	226
	Wiener's theorem	226
	The prime number theorem	230
	The renewal equation	236
	Exercises	239

Part III Banach Algebras and Spectral Theory

10	Banach Algebras	245
	Introduction	245
	Complex homomorphisms	249
	Basic properties of spectra	252
	Symbolic calculus	258
	The group of invertible elements	267
	Lomonosov's invariant subspace theorem	269
	Exercises	271
11	Commutative Banach Algebras	275
	Ideals and homomorphisms	275
	Gelfand transforms	280
	Involutions	287
	Applications to noncommutative algebras	292
	Positive functionals	296
	Exercises	301
12	Bounded Operators on a Hilbert Space	306
	Basic facts	306
	Bounded operators	309
	A commutativity theorem	315
	Resolutions of the identity	316
	The spectral theorem	321
	Eigenvalues of normal operators	327
	Positive operators and square roots	330
	The group of invertible operators	333
	A characterization of B^* -algebras	336
	An ergodic theorem	339
	Exercises	341
13	Unbounded Operators	347
	Introduction	347
	Graphs and symmetric operators	351
	The Cayley transform	356
	Resolutions of the identity	360
	The spectral theorem	368
	Semigroups of operators	375
	Exercises	385

Appendix A	Compactness and Continuity	391
Appendix B	Notes and Comments	397
Bibliography		412
List of Special Symbols		414
Index		417

PART
I

GENERAL
THEORY

CHAPTER

1

TOPOLOGICAL VECTOR SPACES

Introduction

1.1 Many problems that analysts study are not primarily concerned with a single object such as a function, a measure, or an operator, but they deal instead with large classes of such objects. Most of the interesting classes that occur in this way turn out to be vector spaces, either with real scalars or with complex ones. Since limit processes play a role in every analytic problem (explicitly or implicitly), it should be no surprise that these vector spaces are supplied with metrics, or at least with topologies, that bear some natural relation to the objects of which the spaces are made up. The simplest and most important way of doing this is to introduce a *norm*. The resulting structure (defined below) is called a normed vector space, or a normed linear space, or simply a *normed space*.

Throughout this book, the term *vector space* will refer to a vector space over the complex field \mathcal{C} or over the real field R . For the sake of completeness, detailed definitions are given in Section 1.4.

1.2 Normed spaces A vector space X is said to be a *normed space* if to every $x \in X$ there is associated a nonnegative real number $\|x\|$, called the *norm* of x , in such a way that

- (a) $\|x + y\| \leq \|x\| + \|y\|$ for all x and y in X ,
- (b) $\|\alpha x\| = |\alpha| \|x\|$ if $x \in X$ and α is a scalar,
- (c) $\|x\| > 0$ if $x \neq 0$.

The word “norm” is also used to denote the *function* that maps x to $\|x\|$.

Every normed space may be regarded as a metric space, in which the distance $d(x, y)$ between x and y is $\|x - y\|$. The relevant properties of d are

- (i) $0 \leq d(x, y) < \infty$ for all x and y ,
- (ii) $d(x, y) = 0$ if and only if $x = y$,
- (iii) $d(x, y) = d(y, x)$ for all x and y ,
- (iv) $d(x, z) \leq d(x, y) + d(y, z)$ for all x, y, z .

In any metric space, the *open ball* with center at x and radius r is the set

$$B_r(x) = \{y: d(x, y) < r\}.$$

In particular, if X is a normed space, the sets

$$B_1(0) = \{x: \|x\| < 1\} \quad \text{and} \quad \bar{B}_1(0) = \{x: \|x\| \leq 1\}$$

are the *open unit ball* and the *closed unit ball* of X , respectively.

By declaring a subset of a metric space to be open if and only if it is a (possibly empty) union of open balls, a *topology* is obtained. (See Section 1.5.) It is quite easy to verify that the vector space operations (addition and scalar multiplication) are continuous in this topology, if the metric is derived from a norm, as above.

A *Banach space* is a normed space which is *complete* in the metric defined by its norm; this means that every Cauchy sequence is required to converge.

1.3 Many of the best-known function spaces are Banach spaces. Let us mention just a few types: spaces of continuous functions on compact spaces; the familiar L^p -spaces that occur in integration theory; Hilbert spaces — the closest relatives of euclidean spaces; certain spaces of differentiable functions; spaces of continuous linear mappings from one Banach space into another; Banach algebras. All of these will occur later on in the text.

But there are also many important spaces that do not fit into this framework. Here are some examples:

- (a) $C(\Omega)$, the space of all continuous complex functions on some open set Ω in a euclidean space R^n .

- (b) $H(\Omega)$, the space of all holomorphic functions in some open set Ω in the complex plane.
- (c) C_K^∞ , the space of all infinitely differentiable complex functions on R^n that vanish outside some fixed compact set K with nonempty interior.
- (d) The test function spaces used in the theory of distributions, and the distributions themselves.

These spaces carry natural topologies that cannot be induced by norms, as we shall see later. They, as well as the normed spaces, are examples of *topological vector spaces*, a concept that pervades all of functional analysis.

After this brief attempt at motivation, here are the detailed definitions, followed (in Section 1.9) by a preview of some of the results of Chapter 1.

1.4 Vector spaces The letters R and \mathcal{C} will always denote the field of real numbers and the field of complex numbers, respectively. For the moment, let Φ stand for either R or \mathcal{C} . A *scalar* is a member of the *scalar field* Φ . A *vector space over Φ* is a set X , whose elements are called *vectors*, and in which two operations, *addition* and *scalar multiplication*, are defined, with the following familiar algebraic properties:

- (a) To every pair of vectors x and y corresponds a vector $x + y$, in such a way that

$$x + y = y + x \quad \text{and} \quad x + (y + z) = (x + y) + z;$$

X contains a unique vector 0 (the *zero vector* or *origin* of X) such that $x + 0 = x$ for every $x \in X$; and to each $x \in X$ corresponds a unique vector $-x$ such that $x + (-x) = 0$.

- (b) To every pair (α, x) with $\alpha \in \Phi$ and $x \in X$ corresponds a vector αx , in such a way that

$$1x = x, \quad \alpha(\beta x) = (\alpha\beta)x,$$

and such that the two distributive laws

$$\alpha(x + y) = \alpha x + \alpha y, \quad (\alpha + \beta)x = \alpha x + \beta x$$

hold.

The symbol 0 will of course also be used for the zero element of the scalar field.

A *real vector space* is one for which $\Phi = R$; a *complex vector space* is one for which $\Phi = \mathcal{C}$. Any statement about vector spaces in which the scalar field is not explicitly mentioned is to be understood to apply to both of these cases.

If X is a vector space, $A \subset X$, $B \subset X$, $x \in X$, and $\lambda \in \Phi$, the following notations will be used:

$$x + A = \{x + a : a \in A\},$$

$$x - A = \{x - a : a \in A\},$$

$$A + B = \{a + b : a \in A, b \in B\},$$

$$\lambda A = \{\lambda a : a \in A\}.$$

In particular (taking $\lambda = -1$), $-A$ denotes the set of all additive inverses of members of A .

A word of warning: With these conventions, it may happen that $2A \neq A + A$ (Exercise 1).

A set $Y \subset X$ is called a *subspace* of X if Y is itself a vector space (with respect to the same operations, of course). One checks easily that this happens if and only if $0 \in Y$ and

$$\alpha Y + \beta Y \subset Y$$

for all scalars α and β .

A set $C \subset X$ is said to be *convex* if

$$tC + (1 - t)C \subset C \quad (0 \leq t \leq 1).$$

In other words, it is required that C should contain $tx + (1 - t)y$ if $x \in C$, $y \in C$, and $0 \leq t \leq 1$.

A set $B \subset X$ is said to be *balanced* if $\alpha B \subset B$ for every $\alpha \in \Phi$ with $|\alpha| \leq 1$.

A vector space X has *dimension* n ($\dim X = n$) if X has a *basis* $\{u_1, \dots, u_n\}$. This means that every $x \in X$ has a unique representation of the form

$$x = \alpha_1 u_1 + \dots + \alpha_n u_n \quad (\alpha_i \in \Phi).$$

If $\dim X = n$ for some n , X is said to have *finite dimension*. If $X = \{0\}$, then $\dim X = 0$.

Example. If $X = \mathcal{C}$ (a one-dimensional vector space over the scalar field \mathcal{C}), the balanced sets are \mathcal{C} , the empty set \emptyset , and every circular disc (open or closed) centered at 0. If $X = \mathcal{R}^2$ (a two-dimensional vector space over the scalar field \mathcal{R}), there are many more balanced sets; any line segment with midpoint at $(0, 0)$ will do. The point is that, in spite of the well-known and obvious identification of \mathcal{C} with \mathcal{R}^2 , these two are entirely different as far as their vector space structure is concerned.

1.5 Topological spaces A *topological space* is a set S in which a collection τ of subsets (called *open sets*) has been specified, with the following

properties: S is open, \emptyset is open, the intersection of any two open sets is open, and the union of every collection of open sets is open. Such a collection τ is called a *topology on S* . When clarity seems to demand it, the topological space corresponding to the topology τ will be written (S, τ) rather than S .

Here is some of the standard vocabulary that will be used, if S and τ are as above.

A set $E \subset S$ is *closed* if and only if its complement is open. The *closure* \bar{E} of E is the intersection of all closed sets that contain E . The *interior* E° of E is the union of all open sets that are subsets of E . A *neighborhood* of a point $p \in S$ is any open set that contains p . (S, τ) is a *Hausdorff space*, and τ is a *Hausdorff topology*, if distinct points of S have disjoint neighborhoods. A set $K \subset S$ is *compact* if every open cover of K has a finite subcover. A collection $\tau' \subset \tau$ is a *base* for τ if every member of τ (that is, every open set) is a union of members of τ' . A collection γ of neighborhoods of a point $p \in S$ is a *local base at p* if every neighborhood of p contains a member of γ .

If $E \subset S$ and if σ is the collection of all intersections $E \cap V$, with $V \in \tau$, then σ is a topology on E , as is easily verified; we call this the topology that E inherits from S .

If a topology τ is induced by a metric d (see Section 1.2) we say that d and τ are *compatible* with each other.

A sequence $\{x_n\}$ in a Hausdorff space X *converges* to a point $x \in X$ (or $\lim_{n \rightarrow \infty} x_n = x$) if every neighborhood of x contains all but finitely many of the points x_n .

1.6 Topological vector spaces Suppose τ is a topology on a vector space X such that

- (a) every point of X is a closed set, and
- (b) the vector space operations are continuous with respect to τ .

Under these conditions, τ is said to be a *vector topology* on X , and X is a *topological vector space*.

Here is a more precise way of stating (a): For every $x \in X$, the set $\{x\}$ which has x as its only member is a closed set.

In many texts, (a) is omitted from the definition of a topological vector space. Since (a) is satisfied in almost every application, and since most theorems of interest require (a) in their hypotheses, it seems best to include it in the axioms. [Theorem 1.12 will show that (a) and (b) together imply that τ is a Hausdorff topology.]

To say that addition is *continuous* means, by definition, that the mapping

$$(x, y) \rightarrow x + y$$