## **Analysis 2**

Books:

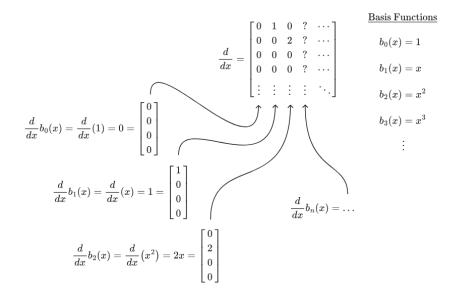
- Understanding Analysis: https://link.springer.com/book/10.1007/978-1-4939-2712-8
  Good for reviewing and developing intuition of Analysis 1
- Analysis II Amann Escher: https://link.springer.com/book/10.1007/3-7643-7402-0 https://link.springer.com/book/10.1007/978-3-7643-7478-5 too rigorous / abstract
- · Zorich looks great

## **Linear Differential Equations**

Differential equations are functions like any other - they can also be represented as linear combination of some basis, for example the infinite-dimensional Fourier basis which can represent any (long-term periodic or bounded) function.

## **Differential Operator**

Basic differential operator -  $\frac{d^n}{dx^n}$  - A linear mapping between a function and its n'th (partial) derivative within some vector space, which can be represented as a matrix if finite.



A linear differential operator is a linear combination of basic differential operators, in other words a mapping from a function to a differential equation, for example:

$$D(f) = \ddot{f} + 2\beta \dot{f} + \omega_n^2 f$$

Which is the differential operator for damped simple harmonic motion.

Differential operators (TODO: check) never have full rank, because the range is restricted to a subset of the domain linear space. Carathéodory's existence theorem states that the kernel of an order-n differential operator has dimensions n (and of course infinite solutions are spanned by n basis elements):

$$Dx(t) = 0$$
$$x(t) \in \text{Kernel}(D)$$

TODO: Exact conditions for Carathéodory's Theorem to hold true

Particular Solution - Single element that satisfies a differential equation

*Homogeneous Differential Equation* - Can be defined by a linear operator with constant scalars TODO: Inhomogeneous equations and how to solve them (see solutions to driven-damped oscillator)

## **Metric Spaces**

A complete metric space:

- Contains a metric (measure of distance), usually the Euclidean norm
- Is complete; formally every Cauchy sequence in the space converges to an element in the space

Most definitions of convergence / limits etc. can be easily extended by replacing the 1-dimensional  $|\cdot|$  function with the metric d(x,y).

**Theorem** A sequence in  $\mathbb{R}^n$  converges  $\Leftrightarrow$  Each of its coordinates converges

**Theorem**  $\forall n \geq 1, \mathbb{R}^n$  is complete. Proof:

Each Cauchy sequence converges coordinate wise to an element in  $\mathbb{R}$ , therefore the sequence also converges to an element in  $\mathbb{R}^n$ 

•  $(\mathbb{Q}, d(x, y) = |x - y|)$  is an incomplete metric space. Counterexample: Sequence converging to  $\sqrt{2}$ . TODO: Find easier example

Topological definitions may also be extended through the metric.