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Originally published in 2010, reissued
as part of Pearson's modern classic
series.

This concise text is intended as an
introductory course in measure and

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integration. It covers essentials of the subject, providing ample motivation for new concepts and theorems in the form of discussion and remarks, and with many worked-out examples. The novelty of *Measure and Integration: A First Course* is in its style of exposition of the standard material in a student-friendly manner. New concepts are introduced progressively from less abstract to more abstract so that the subject is felt on solid footing. The book starts with a review of Riemann integration as a motivation for the necessity of introducing the concepts of measure and integration in a general setting. Then the text slowly evolves from the concept of an outer measure of subsets of the set of real line to the concept of Lebesgue measurable sets and Lebesgue measure, and then to the concept of a

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measure, measurable function, and integration in a more general setting. Again, integration is first introduced with non-negative functions, and then progressively with real and complex-valued functions. A chapter on Fourier transform is introduced only to make the reader realize the importance of the subject to another area of analysis that is essential for the study of advanced courses on partial differential equations. Key Features Numerous examples are worked out in detail. Lebesgue measurability is introduced only after convincing the reader of its necessity. Integrals of a non-negative measurable function is defined after motivating its existence as limits of integrals of simple measurable functions. Several inquisitive questions and important conclusions

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are displayed prominently. A good number of problems with liberal hints is provided at the end of each chapter. The book is so designed that it can be used as a text for a one-semester course during the first year of a master's program in mathematics or at the senior undergraduate level.

About the Author M. Thamban Nair is a professor of mathematics at the Indian Institute of Technology Madras, Chennai, India. He was a post-doctoral fellow at the University of Grenoble, France through a French government scholarship, and also held visiting positions at Australian National University, Canberra, University of Kaiserslautern, Germany, University of St-Etienne, France, and Sun Yat-sen University, Guangzhou, China. The broad area of Prof. Nair ' s research is in functional

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analysis and operator equations, more specifically, in the operator theoretic aspects of inverse and ill-posed problems. Prof. Nair has published more than 70 research papers in nationally and internationally reputed journals in the areas of spectral approximations, operator equations, and inverse and ill-posed problems. He is also the author of three books: Functional Analysis: A First Course (PHI-Learning, New Delhi), Linear Operator Equations: Approximation and Regularization (World Scientific, Singapore), and Calculus of One Variable (Ane Books Pvt. Ltd, New Delhi), and he is also co-author of Linear Algebra (Springer, New York).

Developed over years of classroom use, this textbook provides a clear

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and accessible approach to real analysis. This modern interpretation is based on the author's lecture notes and has been meticulously tailored to motivate students and inspire readers to explore the material, and to continue exploring even after they have finished the book. The definitions, theorems, and proofs contained within are presented with mathematical rigor, but conveyed in an accessible manner and with language and motivation meant for students who have not taken a previous course on this subject. The text covers all of the topics essential for an introductory course, including Lebesgue measure, measurable functions, Lebesgue integrals, differentiation, absolute continuity, Banach and Hilbert spaces, and more. Throughout each

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chapter, challenging exercises are presented, and the end of each section includes additional problems. Such an inclusive approach creates an abundance of opportunities for readers to develop their understanding, and aids instructors as they plan their coursework. Additional resources are available online, including expanded chapters, enrichment exercises, a detailed course outline, and much more. Introduction to Real Analysis is intended for first-year graduate students taking a first course in real analysis, as well as for instructors seeking detailed lecture material with structure and accessibility in mind. Additionally, its content is appropriate for Ph.D. students in any scientific or engineering discipline who have taken a standard upper-

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level undergraduate real analysis course.

The first course in analysis which follows elementary calculus is a critical one for students who are seriously interested in mathematics. Traditional advanced calculus was precisely what its name indicates—a course with topics in calculus emphasizing problem solving rather than theory. As a result students were often given a misleading impression of what mathematics is all about; on the other hand the current approach, with its emphasis on theory, gives the student insight in the fundamentals of analysis. In *A First Course in Real Analysis* we present a theoretical basis of analysis which is suitable for

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students who have just completed a course in elementary calculus. Since the sixteen chapters contain more than enough analysis for a one year course, the instructor teaching a one or two quarter or a one semester junior level course should easily find those topics which he or she thinks students should have. The first Chapter, on the real number system, serves two purposes. Because most students entering this course have had no experience in devising proofs of theorems, it provides an opportunity to develop facility in theorem proving. Although the elementary processes of numbers are familiar to most students, greater understanding of these processes is acquired by those who work the problems in Chapter 1. As a second purpose, we provide, for those

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instructors who wish to give a comprehensive course in analysis, a fairly complete treatment of the real number system including a section on mathematical induction.

This is part one of a two-volume book on real analysis and is intended for senior undergraduate students of mathematics who have already been exposed to calculus. The emphasis is on rigour and foundations of analysis. Beginning with the construction of the number systems and set theory, the book discusses the basics of analysis (limits, series, continuity, differentiation, Riemann integration), through to power series, several variable calculus and Fourier analysis, and then finally the Lebesgue integral. These are almost entirely set in the concrete setting of the real line

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and Euclidean spaces, although there is some material on abstract metric and topological spaces. The book also has appendices on mathematical logic and the decimal system. The entire text (omitting some less central topics) can be taught in two quarters of 25–30 lectures each. The course material is deeply intertwined with the exercises, as it is intended that the student actively learn the material (and practice thinking and writing rigorously) by proving several of the key results in the theory.

Mathematics is playing an ever more important role in the physical and biological sciences, provoking a blurring of boundaries between scienti?c disciplines and a resurgence of interest in the modern as well as the cl- sical techniques of applied

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mathematics. This renewal of interest, both in research and teaching, has led to the establishment of the series: Texts in Applied Mathematics (TAM). The development of new courses is a natural consequence of a high level of excitement on the research frontier as newer techniques, such as numerical and symbolic computer systems, dynamical systems, and chaos, mix with and reinforce the traditional methods of applied mathematics. Thus, the purpose of this textbook series is to meet the current and future needs of these advances and to encourage the teaching of new courses. TAM will publish textbooks suitable for use in advanced undergraduate and beginning graduate courses, and will complement the Applied Mathematical Sciences (AMS) series, which

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will focus on advanced textbooks and research-level monographs.

A User-Friendly Introduction to Lebesgue Measure and Integration provides a bridge between an undergraduate course in Real Analysis and a first graduate-level course in Measure Theory and Integration. The main goal of this book is to prepare students for what they may encounter in graduate school, but will be useful for many beginning graduate students as well. The book starts with the fundamentals of measure theory that are gently approached through the very concrete example of Lebesgue measure. With this approach, Lebesgue integration becomes a natural extension of Riemann integration. Next, L^p -spaces are defined.

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Then the book turns to a discussion of limits, the basic idea covered in a first analysis course. The book also discusses in detail such questions as: When does a sequence of Lebesgue integrable functions converge to a Lebesgue integrable function? What does that say about the sequence of integrals? Another core idea from a first analysis course is completeness. Are these L^p -spaces complete? What exactly does that mean in this setting? This book concludes with a brief overview of General Measures. An appendix contains suggested projects suitable for end-of-course papers or presentations. The book is written in a very reader-friendly manner, which makes it appropriate for students of varying degrees of preparation, and the only prerequisite is an undergraduate

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course in Real Analysis.

Second edition of this introduction to real analysis, rooted in the historical issues that shaped its development.

Introduction to Real Analysis, Fourth Edition by Robert G. BartleDonald R. Sherbert The first three editions were very well received and this edition maintains the same spirit and user-friendly approach as earlier editions. Every section has been examined. Some sections have been revised, new examples and exercises have been added, and a new section on the Darboux approach to the integral has been added to Chapter 7. There is more material than can be covered in a semester and instructors will need to make selections and perhaps use certain topics as

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honors or extra credit projects. To provide some help for students in analyzing proofs of theorems, there is an appendix on "Logic and Proofs" that discusses topics such as implications, negations, contrapositives, and different types of proofs. However, it is a more useful experience to learn how to construct proofs by first watching and then doing than by reading about techniques of proof. Results and proofs are given at a medium level of generality. For instance, continuous functions on closed, bounded intervals are studied in detail, but the proofs can be readily adapted to a more general situation. This approach is used to advantage in Chapter 11 where topological concepts are discussed. There are a large number of examples

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to illustrate the concepts, and extensive lists of exercises to challenge students and to aid them in understanding the significance of the theorems. Chapter 1 has a brief summary of the notions and notations for sets and functions that will be used. A discussion of Mathematical Induction is given, since inductive proofs arise frequently. There is also a section on finite, countable and infinite sets. This chapter can be used to provide some practice in proofs, or covered quickly, or used as background material and returning later as necessary. Chapter 2 presents the properties of the real number system. The first two sections deal with Algebraic and Order properties, and the crucial Completeness Property is given in Section 2.3 as the Supremum

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Property. Its ramifications are discussed throughout the remainder of the chapter. In Chapter 3, a thorough treatment of sequences is given, along with the associated limit concepts. The material is of the greatest importance. Students find it rather natural although it takes time for them to become accustomed to the use of epsilon. A brief introduction to Infinite Series is given in Section 3.7, with more advanced material presented in Chapter 9. Chapter 4 on limits of functions and Chapter 5 on continuous functions constitute the heart of the book. The discussion of limits and continuity relies heavily on the use of sequences, and the closely parallel approach of these chapters reinforces the understanding of these essential topics. The fundamental properties of

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continuous functions on intervals are discussed in Sections 5.3 and 5.4. The notion of a gauge is introduced in Section 5.5 and used to give alternate proofs of these theorems. Monotone functions are discussed in Section 5.6. The basic theory of the derivative is given in the first part of Chapter 6. This material is standard, except a result of Carathéodory is used to give simpler proofs of the Chain Rule and the Inversion Theorem. The remainder of the chapter consists of applications of the Mean Value Theorem and may be explored as time permits. In Chapter 7, the Riemann integral is defined in Section 7.1 as a limit of Riemann sums. This has the advantage that it is consistent with the students' first exposure to the integral in calculus, and since it is not dependent on order properties, it

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permits immediate generalization to complex- and vector-valued functions that students may encounter in later courses. It is also consistent with the generalized Riemann integral that is discussed in Chapter 10. Sections 7.2 and 7.3 develop properties of the integral and establish the Fundamental Theorem and many more

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