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and Real Analysis, organized by G. Alberti, C. De Lellis and myself, took place at the Centro De Giorgi in Pisa, with lectures by V. Bogachev, R. Monti, E. Spadaro and D. Vittone. The book collects the notes of the courses. The courses provide a deep and up to date insight on challenging mathematical problems and their recent developments: infinite-dimensional analysis, minimal surfaces and isoperimetric problems in the Heisenberg group, regularity of sub-Riemannian geodesics and the regularity theory of minimal currents in any dimension and codimension.

With this second volume, we enter the intriguing world of complex analysis. From the first theorems on, the elegance and sweep of the results is evident. The starting point is the simple idea of extending a function initially given for real values of the argument to one that is defined when the argument is complex. From there, one proceeds to the main properties of holomorphic functions, whose proofs are generally short and quite illuminating: the Cauchy theorems, residues, analytic continuation, the argument principle. With this background, the reader is ready to learn a wealth of additional material connecting the subject with other areas of mathematics: the Fourier transform treated by contour integration, the zeta function and the prime number theorem, and an introduction to elliptic functions

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culminating in their application to combinatorics and number theory. Thoroughly developing a subject with many ramifications, while striking a careful balance between conceptual insights and the technical underpinnings of rigorous analysis, Complex Analysis will be welcomed by students of mathematics, physics, engineering and other sciences. The Princeton Lectures in Analysis represents a sustained effort to introduce the core areas of mathematical analysis while also illustrating the organic unity between them. Numerous examples and applications throughout its four planned volumes, of which Complex Analysis is the second, highlight the far-reaching consequences of certain ideas in analysis to other fields of mathematics and a variety of sciences. Stein and Shakarchi move from an introduction addressing Fourier series and integrals to in-depth considerations of complex analysis; measure and integration theory, and Hilbert spaces; and, finally, further topics such as functional analysis, distributions and elements of probability theory.

Written by one of the best-known probabilists in the world this text offers a clear and modern presentation of modern probability theory and an exposition of the interplay between the properties of metric spaces and those of probability measures. This text is the first at this level to include discussions of the subadditive ergodic

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theorems, metrics for convergence in laws and the Borel isomorphism theory. The proofs for the theorems are consistently brief and clear and each chapter concludes with a set of historical notes and references. This book should be of interest to students taking degree courses in real analysis and/or probability theory.

This text approaches integration via measure theory as opposed to measure theory via integration, an approach which makes it easier to grasp the subject. Apart from its central importance to pure mathematics, the material is also relevant to applied mathematics and probability, with proof of the mathematics set out clearly and in considerable detail. Numerous worked examples necessary for teaching and learning at undergraduate level constitute a strong feature of the book, and after studying statements of results of the theorems, students should be able to attempt the 300 problem exercises which test comprehension and for which detailed solutions are provided. Approaches integration via measure theory, as opposed to measure theory via integration, making it easier to understand the subject Includes numerous worked examples necessary for teaching and learning at undergraduate level Detailed solutions are provided for the 300 problem exercises which test comprehension of the theorems provided

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Real Analysis is the third volume in the Princeton Lectures in Analysis, a series of four textbooks that aim to present, in an integrated manner, the core areas of analysis. Here the focus is on the development of measure and integration theory, differentiation and integration, Hilbert spaces, and Hausdorff measure and fractals. This book reflects the objective of the series as a whole: to make plain the organic unity that exists between the various parts of the subject, and to illustrate the wide applicability of ideas of analysis to other fields of mathematics and science. After setting forth the basic facts of measure theory, Lebesgue integration, and differentiation on Euclidian spaces, the authors move to the elements of Hilbert space, via the L^2 theory. They next present basic illustrations of these concepts from Fourier analysis, partial differential equations, and complex analysis. The final part of the book introduces the reader to the fascinating subject of fractional-dimensional sets, including Hausdorff measure, self-replicating sets, space-filling curves, and Besicovitch sets. Each chapter has a series of exercises, from the relatively easy to the more complex, that are tied directly to the text. A substantial number of hints encourage the reader to take on even the more challenging exercises. As with the other volumes in the series, Real Analysis is accessible to students interested in such

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diverse disciplines as mathematics, physics, engineering, and finance, at both the undergraduate and graduate levels. Also available, the first two volumes in the Princeton Lectures in Analysis:

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

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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 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 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

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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).

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. 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

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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 course in Real Analysis.

Nearly every Ph.D. student in mathematics needs to take a preliminary or qualifying examination in real analysis. This book provides the necessary tools to pass such an examination. Clarity: Every effort was made to made to present the material in as clear a fashion as possible. Lots of exercises: Over 220 exercises, ranging from routine to challenging, are presented. Many are taken from preliminary examinations given at major universities. Affordability: The book is priced at well under \$20.

This book is designed to be an introduction to analysis with the proper mix of abstract theories and concrete problems. It starts with general measure theory, treats Borel and Radon measures (with particular attention paid to Lebesgue measure) and introduces the reader to Fourier analysis in Euclidean

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spaces with a treatment of Sobolev spaces, distributions, and the Fourier analysis of such. It continues with a Hilbertian treatment of the basic laws of probability including Doob's martingale convergence theorem and finishes with Malliavin's "stochastic calculus of variations" developed in the context of Gaussian measure spaces. This invaluable contribution to the existing literature gives the reader a taste of the fact that analysis is not a collection of independent theories but can be treated as a whole.

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