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Nearly every Ph.D. student in mathematics needs to

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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.

Developed over years of classroom use, this textbook provides a clear and accessible approach to real analysis. This modern interpretation is based on the author's lecture notes and has been meticulously

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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 chapter, challenging exercises are presented, and the end of each section includes additional problems.



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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-level undergraduate real analysis course.

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This is a text for students who have had a three-course calculus sequence and who are ready to explore the logical structure of analysis as the backbone of calculus. It begins with a development of the real numbers, building this system from more basic objects (natural numbers, integers, rational numbers, Cauchy sequences), and it produces basic algebraic and metric properties of the real number line as propositions, rather than axioms. The text also makes use of the complex numbers and incorporates this into the development of differential and integral calculus. For example, it develops the theory of the exponential function for both real and complex

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arguments, and it makes a geometrical study of the curve (expit) (expit), for real  $t$ , leading to a self-contained development of the trigonometric functions and to a derivation of the Euler identity that is very different from what one typically sees. Further topics include metric spaces, the Stone-Weierstrass theorem, and Fourier series.

Problems in Real Analysis: Advanced Calculus on the Real Axis features a comprehensive collection of challenging problems in mathematical analysis that aim to promote creative, non-standard techniques for solving problems. This self-contained text offers a host of new mathematical tools and strategies which

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develop a connection between analysis and other mathematical disciplines, such as physics and engineering. A broad view of mathematics is presented throughout; the text is excellent for the classroom or self-study. It is intended for undergraduate and graduate students in mathematics, as well as for researchers engaged in the interplay between applied analysis, mathematical physics, and numerical analysis.

An integrated package of powerful probabilistic tools and key applications in modern mathematical data science.

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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

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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 diverse disciplines as mathematics,

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

Quantum field theory has been a great success for physics, but it is difficult for mathematicians to learn because it is mathematically incomplete. Folland, who is a mathematician, has spent considerable time digesting the physical theory and sorting out the mathematical issues in it. Fortunately for mathematicians, Folland is a gifted expositor. The purpose of this book is to present the elements of quantum field theory, with the goal of understanding

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the behavior of elementary particles rather than building formal mathematical structures, in a form that will be comprehensible to mathematicians. Rigorous definitions and arguments are presented as far as they are available, but the text proceeds on a more informal level when necessary, with due care in identifying the difficulties. The book begins with a review of classical physics and quantum mechanics, then proceeds through the construction of free quantum fields to the perturbation-theoretic development of interacting field theory and renormalization theory, with emphasis on quantum electrodynamics. The final two chapters present the functional integral approach and the elements of



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gauge field theory, including the Salam-Weinberg model of electromagnetic and weak interactions.

This self-contained text provides an introduction to modern harmonic analysis in the context in which it is actually applied, in particular, through complex function theory and partial differential equations. It takes the novice mathematical reader from the rudiments of harmonic analysis (Fourier series) to the Fourier transform, pseudodifferential operators, and finally to Heisenberg analysis.

These notes are based on a postgraduate course I gave on stochastic differential equations at Edinburgh

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University in the spring 1982. No previous knowledge about the subject was assumed, but the presentation is based on some background in measure theory.

There are several reasons why one should learn more about stochastic differential equations: They have a wide range of applications outside mathematics, there are many fruitful connections to other mathematical disciplines and the subject has a rapidly developing life of its own as a fascinating research field with many interesting unanswered questions.

Unfortunately most of the literature about stochastic differential equations seems to place so much emphasis on rigor and completeness that it scares many nonexperts away. These notes are an attempt

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to approach the subject from the nonexpert point of view: Not knowing anything (except rumours, maybe) about a subject to start with, what would I like to know first of all? My answer would be: 1) In what situations does the subject arise? 2) What are its essential features? 3) What are the applications and the connections to other fields? I would not be so interested in the proof of the most general case, but rather in an easier proof of a special case, which may give just as much of the basic idea in the argument. And I would be willing to believe some basic results without proof (at first stage, anyway) in order to have time for some more basic applications.

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This title contains lectures that offer an introduction to modern topics in stochastic partial differential equations and bring together experts whose research is centered on the interface between Gaussian analysis, stochastic analysis, and stochastic PDEs.

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