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IDSS 25th Anniversary Lecture - 6 May 2021

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 L2 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, physics, engineering, and finance, at both the undergraduate and graduate levels. Also available, the first two volumes in the Princeton Lectures in Analysis:

The new, Third Edition of this successful text covers the basic theory of integration in a clear, well-organized manner. The authors present an imaginative and highly practical synthesis of the "Daniell method" and the measure theoretic approach. It is the ideal text for undergraduate and first-year graduate courses in real analysis. This edition offers a new chapter on Hilbert Spaces and integrates over 150 new exercises. New and varied examples are included for each chapter. Students will be challenged by the more than 600 exercises. Topics are treated rigorously, illustrated by examples, and offer a clear connection between real and functional analysis. This text can be used in combination with the authors' Problems in Real Analysis, 2nd Edition, also published by Academic Press, which offers complete solutions to all exercises in the Principles text. Key Features: * Gives a unique presentation of integration theory * Over 150 new exercises integrated throughout the text * Presents a new chapter on Hilbert Spaces * Provides a rigorous introduction to measure theory * Illustrated with new and varied examples in each chapter * Introduces topological ideas in a friendly manner * Offers a clear connection between real analysis and functional analysis * Includes brief biographies of mathematicians "All in all, this is a beautiful selection and a masterfully balanced presentation of the fundamentals of contemporary measure and integration theory which can be grasped easily by the student." --J. Lorenz in Zentralblatt für Mathematik "...a clear and precise treatment of the subject. There are many exercises of varying degrees of difficulty. I highly recommend this book for classroom use." --CASPAR GOFFMAN, Department of Mathematics, Purdue University

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 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 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, -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 from a first analysis course is completeness. Are these -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.

A text for a first graduate course in real analysis for students in pure and applied mathematics, statistics, education, engineering, and economics.

This text is a rigorous introduction to ergodic theory, developing the machinery of conditional measures and expectations, mixing, and recurrence. Beginning by developing the basics of ergodic theory and progressing to describe some recent applications to number theory, this book goes beyond the standard texts in this topic. Applications include Weyl's polynomial equidistribution theorem, the ergodic proof of Szemeredi's theorem, the connection between the continued fraction map and the modular surface, and a proof of the equidistribution of horocycle orbits. Ergodic Theory with a view towards Number Theory will appeal to mathematicians with some standard background in measure theory and functional analysis. No background in ergodic theory or Lie theory is assumed, and a number of exercises and hints to problems are included, making this the perfect companion for graduate students and researchers in ergodic theory, homogenous dynamics or number theory.

This book provides a unified approach for the study of constrained Markov decision processes with a finite state space and unbounded costs. Unlike the single controller case considered in many other books, the author considers a single controller with several objectives, such as minimizing delays and loss, probabilities, and maximization of throughputs. It is desirable to design a controller that minimizes one cost objective, subject to inequality constraints on other cost objectives. This framework describes dynamic decision problems arising frequently in many engineering fields. A thorough overview of these applications is presented in the introduction. The book is then divided into three sections that build upon each other. The first part explains the theory for the finite state space. The author characterizes the set of achievable expected occupation measures as well as performance vectors, and identifies simple classes of policies among which optimal policies exist. This allows the reduction of the original dynamic into a linear program. A Lagranian approach is then used to derive the dual linear program using dynamic programming techniques. In the second part, these results are extended to the infinite state space and action spaces. The author provides two frameworks: the case where costs are bounded below and the contracting framework. The third part builds upon the results of the first two parts and examines asymptotical results of the convergence of both the value and the policies in the time horizon and in the discount factor. Finally, several state truncation algorithms that enable the approximation of the solution of the original control problem via finite linear programs are given.

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 mathematics. This renewal of interest, both in research and teaching, has led to the establishment of the series: Texts in Applied Mathematics (TAM). Thedevelopmentofnewcoursesisanaturalconsequenceofahighlevelof 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 Ma- ematical Sciences (AMS) series, which will focus on advanced textbooks and research-level monographs.

Since the pioneering work of Euler, Dirichlet, and Riemann, the analytic properties of L-functions have been used to study the distribution of prime numbers. With the advent of the Langlands Program, L-functions have assumed a greater role in the study of the interplay between Diophantine questions about primes and representation theoretic properties of Galois representations. The present book provides a complete introduction to the most significant class of L-functions: the Artin-Hecke L-functions associated to finite-dimensional representations of Weil groups and to automorphic L-functions of principal type on the general linear group. In addition to establishing functional equations, growth estimates, and non-vanishing theorems, a thorough presentation of the explicit formulas of Riemann type in the context of Artin-Hecke and automorphic L-functions is also given. The survey is aimed at mathematicians and graduate students who want to learn about the modern analytic theory of L-functions and their applications in number theory and in the theory of automorphic representations. The requirements for a profitable study of this monograph are a knowledge of basic number theory and the rudiments of abstract harmonic analysis on locally compact abelian groups.

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