Classical Fourier Analysis Graduate Texts In Mathematics

Written by a master mathematical expositor, this classic text reflects the results of the intense period of research and development in the area of Fourier analysis in the decade preceding its first publication in 1962. The enduringly relevant treatment is geared toward advanced undergraduate and graduate students and has served as a fundamental resource for more than five decades. The self-contained text opens with an overview of the basic theorems of Fourier analysis and the structure of locally compact Abelian groups. Subsequent chapters explore idempotent measures, homomorphisms of group algebras, measures and Fourier transforms on thin sets, functions of Fourier transforms, closed ideals in L1(G), Fourier analysis on ordered groups, and closed subalgebras of L1(G). Helpful Appendixes contain background information on topology and topological groups, Banach spaces and algebras, and measure theory.

This two-volume text in harmonic analysis introduces a wealth of analytical results and techniques. It is largely self-contained and useful to graduates and researchers in pure and applied analysis. Numerous exercises and problems make the text suitable for self-study and the classroom alike. The first volume starts with classical one-dimensional topics: Fourier series; harmonic functions; Hilbert transform. Then the higher-dimensional Calderón–Zygmund and Littlewood–Paley theories are developed. Probabilistic methods and their applications are discussed, as are applications of harmonic analysis to partial differential equations. The volume concludes with an introduction to the Weyl calculus. The second volume goes beyond the classical to the highly contemporary and focuses on multilinear aspects of harmonic analysis: the bilinear Hilbert transform; Coifman–Meyer theory; Carleson's resolution of the Lusin conjecture; Calderón's commutators and the Cauchy integral on Lipschitz curves. The material in this volume has not previously appeared together in book form.

Comprehensive coverage of recent, exciting developments in Fourier restriction theory, including applications to number theory and PDEs.

Blending algebra, analysis, and topology, the study of compact Lie groups is one of the most beautiful areas of mathematics and a key stepping stone to the theory of general Lie groups. Assuming no prior knowledge of Lie groups, this book covers the structure and representation theory of compact Lie groups. Coverage includes the construction of the Spin groups, Schur Orthogonality, the Peter-Weyl Theorem, the Plancherel Theorem, the Maximal Torus Theorem, the Commutator Theorem, the Weyl Integration and Character Formulas, the Highest Weight Classification, and the Borel-Weil Theorem. The book develops the necessary Lie algebra theory with a streamlined approach focusing on linear Lie groups.

"This two-volume text in harmonic analysis introduces a wealth of analytical results and techniques. It is largely self-contained, and will be useful to graduate students and researchers in both pure and applied analysis. Numerous exercises and problems make the text suitable for self-study and the classroom alike. This first volume starts with classical one-dimensional topics: Fourier series; harmonic functions; Hilbert transform. Then the higher-dimensional Calderâon-Zygmund and Littlewood-Paley theories are developed. Probabilistic methods and their applications are discussed, as are applications of harmonic analysis to partial differential equations. The volume concludes with an introduction to the Weyl calculus. The second volume goes beyond the classical to the highly contemporary, and focuses on multilinear aspects of harmonic analysis: the bilinear Hilbert transform; Coifman-Meyer theory; Carleson's resolution of the Lusin conjecture; Calderâon's commutators and the Cauchy integral on Lipschitz curves. The material in this volume has not previously appeared together in book form"--

In the last 200 years, harmonic analysis has been one of the most influential bodies of mathematical ideas, having been exceptionally significant both in its theoretical implications and in its enormous range of applicability throughout mathematics, science, and engineering. In this book, the authors convey the remarkable beauty and applicability of the ideas that have grown from Fourier theory. They present for an advanced undergraduate and beginning graduate student audience the basics of harmonic analysis, from Fourier's study of the heat equation, and the decomposition of functions into sums of cosines and sines (frequency analysis), to dyadic harmonic analysis, and the decomposition of functions into a Haar basis (time localization). While concentrating on the Fourier and Haar cases, the book touches on aspects of the world that lies between these two different ways of decomposing functions: time-frequency analysis (wavelets). Both finite and continuous perspectives are presented, allowing for the introduction of discrete Fourier and Haar transforms and fast algorithms, such as the Fast Fourier Transform (FFT) and its wavelet analogues. The approach combines rigorous proof, inviting motivation, and numerous applications. Over 250 exercises are included in the text. Each chapter ends with ideas for projects in harmonic analysis that students can work on independently. This book is published in cooperation with IAS/Park City Mathematics Institute.

The primary goal of this text is to present the theoretical foundation of the field of Fourier analysis. This book is mainly addressed to graduate students in mathematics and is designed to serve for a three-course sequence on the subject. The only prerequisite for understanding the text is satisfactory completion of a course in measure theory, Lebesgue integration, and complex variables. This book is intended to present the selected topics in some depth and stimulate further study. Although the emphasis falls on real variable methods in Euclidean spaces, a chapter is devoted to the fundamentals of analysis on the torus. This material is included for historical reasons, as the genesis of Fourier analysis can be found in trigonometric expansions of periodic functions in several variables. While the 1st edition was published as a single volume, the new edition will contain 120 pp of new material, with an additional chapter on time-frequency analysis and other modern topics. As a result, the book is now being published in 2 separate volumes, the first volume containing the classical topics (Lp Spaces, Littlewood-Paley Theory, Smoothness, etc...), the second volume containing the modern topics (weighted inequalities, wavelets, atomic decomposition, etc...). From a review of the first edition: “Grafakos’s book is very user-friendly with numerous examples illustrating the definitions and ideas. It is more suitable for readers who want to get a feel for current research. The treatment is thoroughly modern with free use of operators and functional analysis. Morever, unlike many authors, Grafakos has clearly spent a great deal of time preparing the exercises.” - Ken Ross, MAA Online

Harmonic analysis plays an essential role in understanding a host of engineering, mathematical, and scientific ideas. In Harmonic Analysis and Applications, the analysis and synthesis of functions in terms of harmonics is presented in such a way as to demonstrate the vitality, power, elegance, usefulness, and the intricacy and simplicity of the subject. This book is about classical harmonic analysis - a textbook suitable for students, and an essay and general reference suitable for mathematicians, physicists, and others who use harmonic analysis. Throughout the book, material is provided for an upper level undergraduate course in harmonic analysis and some of its applications. In addition, the advanced material in Harmonic Analysis and Applications is well-suited for graduate courses. The course is outlined in Prologue I. This course material is excellent, not only for students, but also for scientists, mathematicians, and engineers as a general reference. Chapter 1 covers the Fourier analysis of integrable and square integrable (finite energy) functions on R. Chapter 2 of the text covers distribution theory, emphasizing the theory's useful vantage point for dealing with problems and general concepts from engineering, physics, and mathematics. Chapter 3 deals with Fourier series, including the Fourier analysis of finite and infinite sequences, as well as functions defined on finite intervals. The mathematical presentation, insightful perspectives, and numerous well-chosen examples and exercises in Harmonic Analysis and Applications make this book well worth having in your collection.

In Fourier Analysis and Approximation of Functions basics of classical Fourier Analysis are given as well as those of approximation by polynomials, splines and entire functions of exponential type. In Chapter 1 which has an introductory nature, theorems on convergence, in that or another sense, of integral operators are given. In Chapter 2 basic properties of simple and multiple Fourier series are discussed, while in Chapter 3 those of Fourier integrals are studied. The first three chapters as well as partially Chapter 4 and classical Wiener, Bochner, Bernstein, Khintchin, and Beurling theorems in Chapter 6 might be interesting and available to all familiar with fundamentals of integration theory and elements of Complex Analysis and Operator Theory. Applied mathematicians interested in harmonic analysis and/or numerical methods based on ideas of Approximation Theory are among them. In Chapters 6-11 very recent results are sometimes given in certain directions. Many of these results have never appeared as a book or certain consistent part of a book and can be found only in periodics; looking for them in numerous journals might be quite onerous, thus this book may work as a reference source. The methods used in the book are those of classical analysis, Fourier Analysis in finite-dimensional Euclidean space Diophantine Analysis, and random choice.

‘A Concise Introduction to the Theory of Integration’ was once a best-selling Birkhäuser title which published 3 editions. This manuscript is a substantial revision of the material. Chapter one now includes a section about the rate of convergence of Riemann sums. The second chapter now covers both Lebesgue and Bernoulli measures, whose relation to one another is discussed. The third chapter now includes a proof of Lebesgue's differential theorem for all monotone functions. This is a beautiful topic which is not often covered. The treatment of surface measure and the divergence theorem in the fifth chapter has been improved. Loose ends from the discussion of the Euler-MacLauren in Chapter I are tied together in Chapter seven. Chapter eight has been expanded to include a proof of Carathéory's method for constructing measures; his result is applied to the construction of Hausdorff measures. The new material is complemented by the addition of several new problems based on that material.

The main goal of this text is to present the theoretical foundation of the field of Fourier analysis on Euclidean spaces. It covers classical topics such as interpolation, Fourier series, the Fourier transform, maximal functions, singular integrals, and Littlewood–Paley theory. The primary readership is intended to be graduate students in mathematics with the prerequisite including satisfactory completion of courses in real and complex variables. The coverage of topics and exposition style are designed to leave no gaps in understanding and stimulate further study. This third edition includes new Sections 3.5, 4.4, 4.5 as well as a new chapter on “Weighted Inequalities,” which has been moved from GTM 250, 2nd Edition. Appendices I and B.9 are also new to this edition. Countless corrections and improvements have been made to the material from the second edition. Additions and improvements include: more examples and applications, new and more relevant hints for the existing exercises, new exercises, and improved references.

A Basis Theory Primer is suitable for independent study or as the basis for a graduate-level course.

This textbook is intended for a one semester course in complex analysis for upper level undergraduates in mathematics. Applications, primary motivations for this text, are presented hand-in-hand with theory enabling this text to serve well in courses for students in engineering or applied sciences. The overall aim in designing this text is to accommodate students of different mathematical backgrounds and to achieve a balance between presentations of rigorous mathematical proofs and applications. The text is adapted to enable maximum flexibility to instructors and to students who may also choose to progress through the material outside of coursework. Detailed examples may be covered in one course, giving the instructor the option to choose those that are best suited for discussion. Examples showcase a variety of problems with completely worked out solutions, assisting students in working through the exercises. The numerous exercises vary in difficulty from simple applications of formulas to more advanced project-type problems. Detailed hints accompany the more challenging problems. Multi-part exercises may be assigned to individual students, to groups as projects, or serve as further illustrations for the instructor. Widely used graphics clarify both concrete and abstract concepts, helping students visualize the proofs of many results. Freely accessible solutions to every-other-odd exercise are posted to the book’s Springer website. Additional solutions for instructors’ use may be obtained by contacting the authors directly.

This comprehensive volume develops all of the standard features of Fourier analysis - Fourier series, Fourier transform, Fourier sine and cosine transforms, and wavelets. The books approach emphasizes the role of the "selector" functions, and is not embedded in the usual engineering context, which makes the material more accessible to a wider audience. While there are several publications on the various individual topics, none combine or even include all of the above.

This contributed volume explores the connection between the theoretical aspects of harmonic analysis and the construction of advanced multiscale representations that have emerged in signal and image processing. It highlights some of the most promising mathematical developments in harmonic analysis in the last decade brought about by the interplay among different areas of abstract and applied mathematics. This intertwining of ideas is considered starting from the theory of unitary group representations and leading to the construction of very efficient schemes for the analysis of multidimensional data. After an introductory chapter surveying the scientific significance of classical and more advanced multiscale methods, chapters cover such topics as An overview of Lie theory focused on common applications in signal analysis, including the wavelet representation of the affine group, the Schrödinger representation of the Heisenberg group, and the metaplectic representation of the symplectic group An introduction to coorbit theory and how it can be combined with the shearlet transform to establish shearlet coorbit spaces Microlocal properties of the shearlet transform and its ability to provide a precise geometric characterization of edges and interface boundaries in images and other multidimensional data Mathematical techniques to construct optimal data representations for a number of signal types, with a focus on the optimal approximation of functions governed by anisotropic singularities. A unified notation is used across all of the chapters to ensure consistency of the mathematical material presented. Harmonic and Applied Analysis: From Groups to Signals is aimed at graduate students and researchers in the areas of harmonic analysis and applied mathematics, as well as at other applied scientists interested in representations of multidimensional data. It can also be used as a textbook for graduate courses in applied harmonic analysis.?

Classical Fourier AnalysisSpringer Science & Business Media

Table of contents

This book helps students explore Fourier analysis and its related topics, helping them appreciate why it pervades many fields of mathematics, science, and engineering. This introductory textbook was written with mathematics, science, and engineering students with a background in calculus and basic linear algebra in mind. It can be used as a textbook for undergraduate courses in Fourier analysis or applied mathematics, which cover Fourier series, orthogonal functions, Fourier and Laplace transforms, and an introduction to complex variables. These topics are tied together by the application of the spectral analysis of analog and discrete signals, and provide an introduction to the discrete Fourier transform. A number of examples and exercises are provided including implementations of Maple, MATLAB, and Python for computing series expansions and transforms. After reading this book, students will be familiar with: • Convergence and summation of infinite series • Representation of functions by infinite series • Trigonometric and Generalized Fourier series • Legendre, Bessel, gamma, and delta functions • Complex numbers and functions • Analytic functions and integration in the complex plane • Fourier and Laplace transforms. • The relationship between analog and digital signals Dr. Russell L. Herman is a professor of Mathematics and Professor of Physics at the University of North Carolina Wilmington. A recipient of several teaching awards, he has taught introductory through graduate courses in several areas including applied mathematics, partial differential equations, mathematical physics, quantum theory, optics, cosmology, and general relativity. His research interests include topics in nonlinear wave equations, soliton perturbation theory, fluid dynamics, relativity, chaos and dynamical systems.

This advanced monograph is concerned with modern treatments of central problems in harmonic analysis. The main theme of the book is the interplay between ideas used to study the propagation of singularities for the wave equation and their counterparts in classical analysis. In particular, the author uses microlocal analysis to study problems involving maximal functions and Riesz means using the so-called half-wave operator. To keep the treatment self-contained, the author begins with a rapid review of Fourier analysis and also develops the necessary tools from microlocal analysis. This second edition includes two new chapters. The first presents Hörmander's propagation of singularities theorem and uses this to prove the Duistermaat–Guillemin theorem. The second concerns newer results related to the Kakeya conjecture, including the maximal Kakeya estimates obtained by Bourgain and Wolff.

This book gives an introduction to distribution theory, based on the work of Schwartz and of many other people. It is the first book to present distribution theory as a standard text. Each chapter has been enhanced with many exercises and examples.

Band 2.

Real-Variable Methods in Harmonic Analysis deals with the unity of several areas in harmonic analysis, with emphasis on real-variable methods. Active areas of research in this field are discussed, from the Calderón-Zygmund theory of singular integral operators to the Muckenhoupt theory of Ap weights and the Burkholder-Gundy theory of good ? inequalities. The Calderón theory of commutators is also considered. Comprised of 17 chapters, this volume begins with an introduction to the pointwise convergence of Fourier series of functions, followed by an analysis of Cesàro summability. The discussion then turns to norm convergence; the basic working principles of harmonic analysis, centered around the Calderón-Zygmund decomposition of locally integrable functions; and fractional integration. Subsequent chapters deal with harmonic and subharmonic functions; oscillation of functions; the Muckenhoupt theory of Ap weights; and elliptic equations in divergence form. The book also explores the essentials of the Calderón-Zygmund theory of singular integral operators; the good ? inequalities of Burkholder-Gundy; the Fefferman-Stein theory of Hardy spaces of several real variables; Carleson measures; and Cauchy integrals on Lipschitz curves. The final chapter presents the solution to the Dirichlet and Neumann problems on C1-domains by means of the layer potential methods. This monograph is intended for graduate students with varied backgrounds and interests, ranging from operator theory to partial differential equations.

The authors present a unified treatment of basic topics that arise in Fourier analysis. Their intention is to illustrate the role played by the structure of Euclidean spaces, particularly the action of translations, dilatations, and rotations, and to motivate the study of harmonic analysis on more general spaces having an analogous structure, e.g., symmetric spaces.

This introduction to Laplace transforms and Fourier series is aimed at second year students in applied mathematics. It is unusual in treating Laplace transforms at a relatively simple level with many examples. Mathematics students do not usually meet this material until later in their degree course but applied mathematicians and engineers need an early introduction. Suitable as a course text, it will also be of interest to physicists and engineers as supplementary material.

This book offers an ideal introduction to the theory of partial differential equations. It focuses on elliptic equations and systematically develops the relevant existence schemes, always with a view towards nonlinear problems. It also develops the main methods for obtaining estimates for solutions of elliptic equations: Sobolev space theory, weak and strong solutions, Schauder estimates, and Moser iteration. It also explores connections between elliptic, parabolic, and hyperbolic equations as well as the connection with Brownian motion and semigroups. This second edition features a new chapter on reaction-diffusion equations and systems.

An advanced monograph concerned with modern treatments of central problems in harmonic analysis.

This book is about harmonic functions in Euclidean space. This new edition contains a completely rewritten chapter on spherical harmonics, a new section on extensions of Bochers Theorem, new exercises and proofs, as well as revisions throughout to improve the text. A unique software package supplements the text for readers who wish to explore harmonic function theory on a computer.

This text is addressed to graduate students in mathematics and to interested researchers who wish to acquire an in depth understanding of Euclidean Harmonic analysis. The text covers modern topics and techniques in function spaces, atomic decompositions, singular integrals of nonconvolution type and the boundedness and convergence of Fourier series and integrals. The exposition and style are designed to stimulate further study and promote research. Historical information and references are included at the end of each chapter. This third edition includes a new chapter entitled "Multilinear Harmonic Analysis" which focuses on topics related to multilinear operators and their applications. Sections 1.1 and 1.2 are also new in this edition. Numerous corrections have been made to the text from the previous editions and several improvements have been incorporated, such as the adoption of clear and elegant statements. A few more exercises have been added with relevant hints when necessary. Reviews from the Second Edition: “The books cover a large amount of mathematics. They are certainly a valuable and useful addition to the existing literature and can serve as textbooks or as reference books. Students will especially appreciate the extensive collection of exercises.” —Andreas Seeger, Mathematical Reviews “The exercises at the end of each section supplement the material of the section nicely and provide a good chance to develop additional intuition and deeper comprehension. The historical notes in each chapter are intended to provide an account of past research as well as to suggest directions for further investigation. The volume is mainly addressed to graduate students who wish to study harmonic analysis.” —Leonid Golinskii, zbMATH

This book is an excellent, comprehensive introduction to semiclassical analysis. I believe it will become a standard reference for the subject. --Alejandro Uribe, University of Michigan Semiclassical analysis provides PDE techniques based on the classical-quantum (particle-wave) correspondence. These techniques include such well-known tools as geometric optics and the Wentzel-Kramers-Brillouin approximation. Examples of problems studied in this subject are high energy eigenvalue asymptotics and effective dynamics for solutions of evolution equations. From the mathematical point of view, semiclassical analysis is a branch of microlocal analysis which, broadly speaking, applies harmonic analysis and symplectic geometry to the study of linear and nonlinear PDE. The book is intended to be a graduate level text introducing readers to semiclassical and microlocal methods in PDE. It is augmented in later chapters with many specialized advanced topics which provide a link to current research literature.

The origins of the harmonic analysis go back to an ingenious idea of Fourier that any reasonable function can be represented as an infinite linear combination of sines and cosines. Today's harmonic analysis incorporates the elements of geometric measure theory, number theory, probability, and has countless applications from data analysis to image recognition and from the study of sound and vibrations to the cutting edge of contemporary physics. The present volume is based on lectures presented at the summer school on Harmonic Analysis. These notes give fresh, concise, and high-level introductions to recent developments in the field, often with new arguments not found elsewhere. The volume will be of use both to graduate students seeking to enter the field and to senior researchers wishing to keep up with current developments.

This book provides a concrete introduction to a number of topics in harmonic analysis, accessible at the early graduate level or, in some cases, at an upper undergraduate level. Necessary prerequisites to using the text are rudiments of the Lebesgue measure and integration on the real line. It begins with a thorough treatment of Fourier series on the circle and their applications to approximation theory, probability, and plane geometry (the isoperimetric theorem). Frequently, more than one proof is offered for a given theorem to illustrate the multiplicity of approaches. The second chapter treats the Fourier transform on Euclidean spaces, especially the author's results in the three-dimensional piecewise smooth case, which is distinct from the classical Gibbs-Wilbraham phenomenon of one-dimensional Fourier analysis. The Poisson summation formula treated in Chapter 3 provides an elegant connection between Fourier series on the circle and Fourier transforms on the real line, culminating in Landau's asymptotic formulas for lattice points on a large sphere. Much of modern harmonic analysis is concerned with the behavior of various linear operators on the Lebesgue spaces $L^p(\mathbb{R}^n)$. Chapter 4 gives a gentle introduction to these results, using the Riesz-Thorin theorem and the Marcinkiewicz interpolation formula. One of the long-time users of Fourier analysis is probability theory. In Chapter 5 the central limit theorem, iterated log theorem, and Berry-Esseen theorems are developed using the suitable Fourier-analytic tools. The final chapter furnishes a gentle introduction to wavelet theory, depending only on the L_2 theory of the Fourier transform (the Plancherel theorem). The basic notions of scale and location parameters demonstrate the flexibility of the wavelet approach to harmonic analysis. The text contains numerous examples and more than 200 exercises, each located in close proximity to the related theoretical material.

It examines the theory of finite groups in a manner that is both accessible to the beginner and suitable for graduate research.

Fourier Analysis is an important area of mathematics, especially in light of its importance in physics, chemistry, and engineering. Yet it seems that this subject is rarely offered to undergraduates. This book introduces Fourier Analysis in its three most classical settings: The Discrete Fourier Transform for periodic sequences, Fourier Series for periodic functions, and the Fourier Transform for functions on the real line. The presentation is accessible for students with just three or four terms of calculus, but the book is also intended to be suitable for a junior-senior course, for a capstone undergraduate course, or for beginning graduate students. Material needed from real analysis is quoted without proof, and issues of Lebesgue measure theory are treated rather informally. Included are a number of applications of Fourier Series, and Fourier Analysis in higher dimensions is briefly sketched. A student may eventually want to move on to Fourier Analysis discussed in a more advanced way, either by way of more general orthogonal systems, or in the language of Banach spaces, or of locally compact commutative groups, but the experience of the classical setting provides a mental image of what is going on in an abstract setting.

This textbook and treatise begins with classical real variables, develops the Lebesgue theory abstractly and for Euclidean space, and analyzes the structure of measures. The authors' vision of modern real analysis is seen in their fascinating historical commentary and perspectives with other fields. There are comprehensive treatments of the role of absolute continuity, the evolution of the Riesz representation theorem to Radon measures and distribution theory, weak convergence of measures and the Dieudonné–Grothendieck theorem, modern differentiation theory, fractals and self-similarity, rearrangements and maximal functions, and surface and Hausdorff measures. There are hundreds of illuminating exercises, and extensive, focused appendices on functional and Fourier analysis. The presentation is ideal for the classroom, self-study, or professional reference.

This book provides a student's first encounter with the concepts of measure theory and functional analysis. Its structure and content reflect the belief that difficult concepts should be introduced in their simplest and most concrete forms. Despite the use of the word ``terse'' in the title, this text might also have been called A (Gentle) Introduction to Lebesgue Integration. It is terse in the sense that it treats only a subset of those concepts typically found in a substantial graduate-level analysis course. The book emphasizes the motivation of these concepts and attempts to treat them simply and concretely. In particular, little mention is made of general measures other than Lebesgue until the final chapter and attention is limited to R as opposed to R^n. After establishing the primary ideas and results, the text moves on to some applications. Chapter 6 discusses classical real and complex Fourier series for L^2 functions on the interval and shows that the Fourier series of an L^2 function converges in L^2 to that function. Chapter 7 introduces some concepts from measurable dynamics. The Birkhoff ergodic theorem is stated without proof and results on Fourier series from Chapter 6 are used to prove that an irrational rotation of the circle is ergodic and that the squaring map on the complex numbers of modulus 1 is ergodic. This book is suitable for an advanced undergraduate course or for the start of a graduate course. The text presupposes that the student has had a standard undergraduate course in real analysis.

This open access textbook welcomes students into the fundamental theory of measure, integration, and real analysis. Focusing on an accessible approach, Axler lays the foundations for further study by promoting a deep understanding of key results. Content is carefully curated to suit a single course, or two-semester sequence of courses, creating a versatile entry point for graduate studies in all areas of pure and applied mathematics. Motivated by a brief review of Riemann integration and its deficiencies, the text begins by immersing students in the concepts of measure and integration. Lebesgue measure and abstract measures are developed together, with each providing key insight into the main ideas of the other approach. Lebesgue integration links into results such as the Lebesgue Differentiation Theorem. The development of products of abstract measures leads to Lebesgue measure on Rn. Chapters on Banach spaces, Lp spaces, and Hilbert spaces showcase major results such as the Hahn–Banach Theorem, Hölder’s Inequality, and the Riesz Representation Theorem. An in-depth study of linear maps on Hilbert spaces culminates in the Spectral Theorem and Singular Value Decomposition for compact operators, with an optional interlude in real and complex measures. Building on the Hilbert space material, a chapter on Fourier analysis provides an invaluable introduction to Fourier series and the Fourier transform. The final chapter offers a taste of probability. Extensively class tested at multiple universities and written by an award-winning mathematical expositor, Measure, Integration & Real Analysis is an ideal resource for students at the start of their journey into graduate mathematics. A prerequisite of elementary undergraduate real analysis is assumed; students and instructors looking to reinforce these ideas will appreciate the electronic Supplement for Measure, Integration & Real Analysis that is freely available online.

A carefully prepared account of the basic ideas in Fourier analysis and its applications to the study of partial differential equations. The author succeeds to make his exposition accessible to readers with a limited background, for example, those not acquainted with the Lebesgue integral. Readers should be familiar with calculus, linear algebra, and complex numbers. At the same time, the author has managed to include discussions of more advanced topics such as the Gibbs phenomenon, distributions, Sturm-Liouville theory, Cesaro summability and multi-dimensional Fourier analysis, topics which one usually does not find in books at this level. A variety of worked examples and exercises will help the readers to apply their newly acquired knowledge.