

DANIEL W. STROOCK

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# A Concise Introduction to the Theory of Integration

THIRD EDITION

$$\int_{\mathbb{R}^n} \exp(2\pi i(\xi, x) - \pi |x|^2) dx = \exp\left(\pi \sum_{j=1}^n \delta_j^2\right)$$

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# Concise Introduction To The Theory Of Integration

**Andrew Russell Forsyth**



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*Theory for Analysis* Daniel W. Stroock, 2020-11-24 When the first edition of this textbook published in 2011 it constituted a substantial revision of the best selling Birkh user title by the same author *A Concise Introduction to the Theory of Integration* Appropriate as a primary text for a one semester graduate course in integration theory this GTM is also useful for independent study A complete solutions manual is available for instructors who adopt the text for their courses This second edition has been revised as follows 2 2 5 and 8 3 have been substantially reworked New topics have been added As an application of the material about Hermite functions in 7 3 2 the author has added a brief introduction to Schwartz s theory of tempered distributions in 7 3 4 Section 7 4 is entirely new and contains applications including the Central Limit Theorem of Fourier analysis to measures Related to this are subsections 8 2 5 and 8 2 6 where L vy s Continuity Theorem and Bochner s characterization of the Fourier transforms of Borel probability on  $\mathbb{R}^N$  are proven Subsection 8 1 2 is new and contains a proof of the Hahn Decomposition Theorem Finally there are several new exercises some covering material from the original edition and others based on newly added material

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serve as a source for many advanced courses or as a reference

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Lectures Introductory to the Theory of Functions of Two Complex Variables Andrew Russell Forsyth, 1914

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