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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.

High-dimensional probability offers insight into the behavior of random vectors, random matrices, random subspaces, and objects used to quantify uncertainty in high dimensions. Drawing on ideas from probability, analysis, and geometry, it lends itself to applications in mathematics, statistics, theoretical computer science, signal processing, optimization, and more. It is the first to integrate theory, key tools, and modern applications of high-dimensional probability. Concentration inequalities form the core, and it covers both classical results such as Hoeffding's and Chernoff's inequalities and modern developments such as the matrix Bernstein's inequality. It then introduces the powerful methods based on stochastic processes, including such tools as Slepian's, Sudakov's, and Dudley's inequalities, as well as generic chaining and bounds based on VC dimension. A broad range of illustrations is embedded throughout, including classical and modern results for covariance estimation, clustering, networks, semidefinite programming, coding, dimension reduction, matrix completion, machine learning, compressed sensing, and sparse regression.

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 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.

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 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. 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.

These notes are based on a postgraduate course I gave on stochastic differential equations at Edinburgh University in the spring 1982. No previous knowledge about the subject was assumed, but the presen tation 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 applica tions outside mathematics, there are many fruitful connections to other mathematical disciplines and the subject has a rapidly develop ing 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 complete ness that is scares many nonexperts away. These notes are an attempt 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.

This text is a self-contained introduction to the three main families that we encounter in analysis – metric spaces, normed spaces, and inner product spaces – and to the operators that transform objects in one into objects in another. With an emphasis on the fundamental properties defining the spaces, this book guides readers to a deeper understanding of analysis and an appreciation of the field as the "science of functions." Many important topics that are

rarely presented in an accessible way to undergraduate students are included, such as unconditional convergence of series, Schauder bases for Banach spaces, the dual of lp topological isomorphisms, the Spectral Theorem, the Baire Category Theorem, and the Uniform Boundedness Principle. The text is constructed in such a way that instructors have the option whether to include more advanced topics. Written in an appealing and accessible style, Metrics, Norms, Inner Products, and Operator Theory is suitable for independent study or as the basis for an undergraduate-level course. Instructors have several options for building a course around the text depending on the level and interests of their students. Key features: Aimed at students who have a basic knowledge of undergraduate real analysis. All of the required background material is reviewed in the first chapter. Suitable for undergraduate-level courses; no familiarity with measure theory is required. Extensive exercises complement the text and provide opportunities for learning by doing. A separate solutions manual is available for instructors via the Birkhäuser website (www.springer.com/978-3-319-65321-1). Unique text providing an undergraduate-level introduction to metrics, norms, inner products, and their associated operator theory.

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.

"One of the themes of the book is how to have a fulfilling professional life. In order to achieve this goal, Krantz discusses keeping a vigorous scholarly program going and finding new challenges, as well as dealing with the everyday tasks of research, teaching, and administration." "In short, this is a survival manual for the professional mathematician - both in academics and in industry and government agencies. It is a sequel to the author's A Mathematician's Survival Guide."--BOOK JACKET.

Benford's law states that the leading digits of many data sets are not uniformly distributed from one through nine, but rather exhibit a profound bias. This bias is evident in everything from electricity bills and street addresses to stock prices, population numbers, mortality rates, and the lengths of rivers. Here, Steven Miller brings together many of the world's leading experts on Benford's law to demonstrate the many useful techniques that arise from the law, show how truly multidisciplinary it is, and encourage collaboration. Beginning with the general theory, the contributors explain the prevalence of the bias, highlighting explanations for when systems should and should not follow Benford's law and how quickly such behavior sets in. They go on to discuss important applications in disciplines ranging from accounting and economics to psychology and the natural sciences. The contributors describe how Benford's law has been successfully used to expose fraud in elections, medical tests, tax filings, and financial reports.

Additionally, numerous problems, background materials, and technical details are available online to help instructors create courses around the book. Emphasizing common challenges and techniques across the disciplines, this accessible book shows how Benford's law can serve as a productive meeting ground for researchers and practitioners in diverse fields.

This book introduces to the theory of probabilities from the beginning. Assuming that the reader possesses the normal mathematical level acquired at the end of the secondary school, we aim to equip him with a solid basis in probability theory. The theory is preceded by a general chapter on counting methods. Then, the theory of probabilities is presented in a discrete framework. Two objectives are sought. The first is to give the reader the ability to solve a large number of problems related to probability theory, including application problems in a variety of disciplines. The second is to prepare the reader before he takes course on the mathematical foundations of probability theory. In this later book, the reader will concentrate more on mathematical concepts, while in the present text, experimental frameworks are mostly found. If both objectives are met, the reader will have already acquired a definitive experience in problem-solving ability with the tools of probability theory and at the same time he is ready to move on to a theoretical course on probability theory based on the theory of Measure and Integration. The book ends with a chapter that allows the reader to begin an intermediate course in mathematical statistics.

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