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Lebesgue Measure and Integration is the ideal text for an advanced undergraduate analysis course or for a first-year graduate course in mathematics, statistics, probability, and other applied areas. It will also serve well as a supplement to courses in advanced measure theory and integration and as an invaluable reference long after course work has been completed.

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In the development of the theory in most modern textbooks (after 1950), the approach to measure and integration is axiomatic. This means that a measure is any function μ defined on a certain class X of subsets of a set E , which satisfies a certain list of properties. These properties can be shown to hold in many different cases.

Measure and Integration | Mathematics | MIT OpenCourseWare

This is an excellent introductory text on measure and integration. It is written on an advanced undergraduate or beginning graduate level so it is very accessible to a range of students. All of the highlights of measure theory are there but it lacks some depth and breadth from more rigorous treatments of the subject.

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Measure and Integration

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Measure And Integration An Introduction

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