

CONTENTS

	Page
Chapter 1 FUNDAMENTAL CONCEPTS	1
Sets. Subsets. Universal set and empty set. Real numbers. Completeness or least upper bound axiom. Venn diagrams. Set operations. Some theorems involving sets. Principle of duality. Cartesian products. Functions. One to one function. One to one correspondence. Countability. Cardinal number. The Cantor set. Euclidean spaces of n dimensions. Metric spaces. Some important definitions on point sets. Some important theorems on point sets. Compact sets. Limits of functions. Continuous functions. Theorems on continuous functions. Uniform continuity. Sequences. Limit superior and limit inferior. Nested intervals. Cauchy sequences. Completeness. Sequences of functions. Uniform convergence. Series.	
<hr/>	
Chapter 2 MEASURE THEORY	29
Length of an interval. Area and volume. Length of union of disjoint intervals. Length of empty set. Length of an open set. Length of a closed set. The concept of measure. Exterior or outer measure of a set. Measurable sets. Lebesgue exterior or outer measure. Lebesgue measure. Theorems on measure. Almost everywhere. Borel sets. Vitali's covering theorem. Non-measurable sets.	
<hr/>	
Chapter 3 MEASURABLE FUNCTIONS	43
Definition of a measurable function. Theorems on measurable functions. Baire classes. Egorov's theorem.	
<hr/>	
Chapter 4 THE LEBESGUE INTEGRAL FOR BOUNDED FUNCTIONS	53
The Riemann integral. Definition of Lebesgue integral for bounded measurable functions. Geometric interpretation of the Lebesgue integral. Notation for Riemann and Lebesgue integrals. The Lebesgue integral defined on a bounded measurable set. The Lebesgue integral as a limit of a sum. Theorems involving the Lebesgue integral. Lebesgue's theorem on bounded convergence. The bounded convergence theorem for infinite series. Relationship of Riemann and Lebesgue integrals.	
<hr/>	
Chapter 5 THE LEBESGUE INTEGRAL FOR UNBOUNDED FUNCTIONS...	72
The Lebesgue integral for non-negative unbounded functions. The Lebesgue integral for arbitrary unbounded functions. Theorems involving Lebesgue integrals of unbounded functions. Lebesgue's dominated convergence theorem. The dominated convergence theorem for infinite series. Fatou's theorem. The monotone convergence theorem. Approximation of integrable functions by continuous functions. The Lebesgue integral on unbounded sets or intervals. Theorems for Lebesgue integrals on unbounded sets. Comparison with the Riemann integral for unbounded sets.	

Chapter	6	DIFFERENTIATION AND INTEGRATION	95
<p>Indefinite integrals. Some theorems on indefinite Riemann integrals. Monotonic functions. Some theorems on monotonic functions. Functions of bounded variation. Some theorems on functions of bounded variation. Derivates of a function. Derivatives of functions of bounded variation. Absolute continuity. Some theorems on absolute continuity. Theorems on indefinite Lebesgue integrals. Integration by parts. Change of variables.</p>			
<hr/>			
Chapter	7	MEAN CONVERGENCE	115
<p>L^p spaces. Hilbert space. Important inequalities. Schwarz's inequality. Holder's inequality. Minkowski's inequality. The L^p spaces as metric spaces. Theorems involving functions in L^p spaces. Mean convergence. Cauchy sequences in L^p spaces. Completeness of L^p. The Riesz-Fischer theorem. Convergence in measure.</p>			
<hr/>			
Chapter	8	APPLICATIONS TO FOURIER SERIES	130
<p>Definition of a Fourier series. The Riemann-Lebesgue theorem. Convergence of Fourier series. Sufficient conditions for convergence of Fourier series. Dini's condition. Jordan's condition. Integration of Fourier series. Fourier series in L^2 spaces. Orthogonal functions. Orthonormal functions. Orthonormal series. Parseval's identity. Bessel's inequality. Approximations in the least square sense. Completeness of orthonormal sets. Riesz-Fischer theorem for generalized Fourier series.</p>			
<hr/>			
Appendix A		THE RIEMANN INTEGRAL	154
<p>Definition of the Riemann integral. Some theorems on upper and lower sums and integrals. Necessary and sufficient condition for Riemann integrability. The Riemann integral as a limit of a sum. Special types of Riemann integrable functions. Measure zero. Theorems on Riemann integrable functions. Differentiation and integration. Theorems on sequences and series. Improper Riemann integrals.</p>			
<hr/>			
Appendix B		SUMMABILITY OF FOURIER SERIES	175
<p>Convergence in the Cesaro sense. Cesaro summability of Fourier series. Fejer's theorem.</p>			
<hr/>			
Appendix C		DOUBLE LEBESGUE INTEGRALS AND FUBINI'S THEOREM...	180
<p>Lebesgue measure in the plane. Measurable functions in the plane. The Lebesgue integral in the plane. Fubini's theorem. The Fubini-Tonelli-Hobson theorem. Multiple Lebesgue integrals.</p>			
<hr/>			
Index of Special Symbols and Notations			183
<hr/>			
Index			187