

Real Analysis Preliminary Exam Syllabus

Department of Mathematical Sciences

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Measure and integration with emphasis on the real line and the plane. Measures and measurable functions, Lusin and Egoroff theorems, Lebesgue integral, Fatou's lemma, monotone and dominated convergence. Convergences: uniform, a.e., in measure, in mean. Product measures, Fubini and Tonelli theorems. Radon-Nikodym theorem. Absolute continuity, bounded variation, and the fundamental theorem of calculus on the real line. L^p -spaces.

This material is covered in MATH 7001.

Texts:

H. L. Royden and P. M. Fitzpatrick, *Real Analysis*, 4e, Pearson, 2010 (Chs. 1–7, 17, 18, 20).

G. Folland, *Real Analysis: Modern Techniques and Their Applications*, 2e, Wiley.

T. Tao, *An Introduction to Measure Theory*, AMS, 2011 (also available online).

T. Tao, *An Epsilon or Room, I: Real Analysis*, AMS, 2010 (also available online).