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Walter Rudin is the author of three textbooks, Principles of Mathematical Analysis, Real and Complex Analysis, and Functional Analysis, whose widespread use is illustrated by the fact that they have been translated into a total of 13 languages. He wrote the first of these while he was a C.L.E. Moore Instructor at

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This book works great as a reference (after having learned Real & Complex Analysis), but is a pain in the ass to learn it from. If you are looking for a good first text on Measure theory, I would recommend Eli Stein's book on Measure Theory or Folland's Real Analysis Everything contained in the book is useful, though - there are no throwaway theorems or rehashed proofs of earlier material.

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