

MAT 425 Notes

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Introduction

This document contains notes taken for the class MAT 425: Integration Theory and Hilbert Spaces at Princeton University, taken in the Spring 2025 semester. These notes are primarily based on lectures by Professor Jacob Shapiro. Other references used in these notes include *Real Analysis* by Elias Stein and Rami Shakarchi, *Real and Complex Analysis* by Walter Rudin, *Real Analysis (2nd Edition)* by Halsey Royden, *The Elements of Integration and Lebesgue Measure* by Robert Bartle, *Measure Theory* by Paul Halmos, and *Real Analysis: Modern Techniques and Their Applications* by Gerald Folland. Since these notes were primarily taken live, they may contain typos or errors.