MATH 7310: REAL ANALYSIS AND LINEAR SPACES I

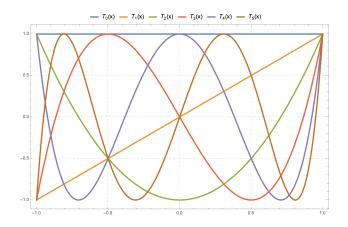
LEONID PETROV SPRING 2019

1. Graduate real analysis

This course introduces students to basic analytic tools used across all of mathematics:

- Measures, including the Lebesgue measure on the line
- Lebesgue integration
- L^p and Hilbert spaces
- Absolute continuity, differentiation of measures

Additional topics included in the course will range from applications to probability (e.g., theory of conditional expectations, Gaussian measures and Gaussian Free Field, ...) to selected topics from classical analysis (orthogonal polynomials, numerical methods, steepest descent, ...), as time permits.



The first six Chebyshev polynomials of the first kind.

Prerequisites. Single variable and multi-variable Calculus (limits and continuity, differentiation and integration, series, uniform convergence, etc.), Linear Algebra (vector spaces, linear mappings, matrices, determinants, etc.), and some knowledge of set theory and topology of metric spaces.

2. Necessary information

Class times: TuTh 2:00PM - 3:15PM in Kerchof Hall 317

Instructor: Leonid Petrov

Email: petrov@virginia.edu or lenia.petrov@gmail.com

Office: 209 Kerchof Hall

Date: Compiled on Tuesday 8^{th} January, 2019, 07:49.

An up to date syllabus is always on GitHub at https://github.com/lenis2000/Syllabi/blob/master/Syllabus_7310_s19.pdf. For direct PDF download use this link. LATEX source with changes to the syllabus is here (click "History").

Office hours: Tuesday and Thursday 10-11am, except the weeks when I'm traveling. Also feel free to drop in with quick questions any time, or make appointments (you can make as many appointments as you want).

Course webpage: This term we will be using Piazza for class discussion. The system is highly catered to getting you help fast and efficiently from classmates and myself. Rather than emailing questions, I encourage you to post your questions on Piazza. If you have any problems or feedback for the developers, email team@piazza.com.

Find our class page at https://piazza.com/virginia/spring2019/math7310/home

Exams:

3. Books

Lecture notes (in an imperfect hand-written format) will be provided.

¹Note: this PDF has green clickable links.