

Proof-Based Math Readings

Session: Measure Theory

2025 Summer

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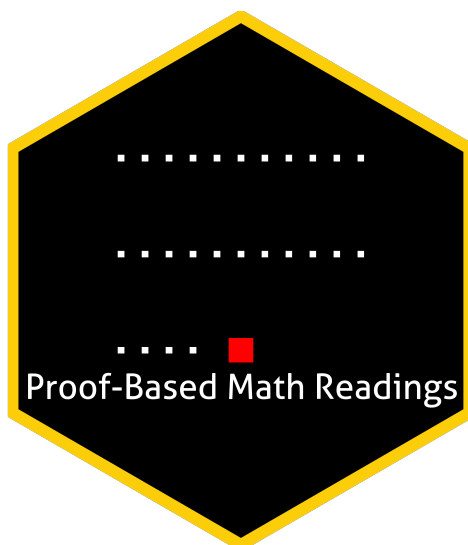
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0 Motivation

- *Proof-Based Math Readings* is a free and independent online reading group where we study mathematics required in economics master's/PhD programs using an intuitive approach.
- This session of the reading group is on *Measure Theory*.

1 Prerequisites

- CGPA: 3.00/4.00.
- Proof, Real Analysis, and Topology resources below are the prerequisites for this session.
- Please use the  **Application Form** to join our reading group.
- Applicants are informed about their application results within a week via email.



2 Format

- This session takes 12 weeks.
- We discuss the topics/exercises that we struggle with at  **Proof-Based Math Readings [Discord]**.
- We do not have face-to-face/online meetings due to the size of the group.
- Members are expected to read the chapters, and watch the chapter videos from the book's playlist.

3 Resources




3.1 Main Book and Main Book's Playlist

Measure, Integration & Real Analysis by Sheldon Axler is our main book for this session because it is well-written, well-structured, and open-access.

-  **Measure, Integration & Real Analysis - Sheldon Axler (2024, Errata-free version)**
-  **Measure, Integration & Real Analysis - Sheldon Axler (202X)** → will be added after the 2nd edition.

3.2 Supplementary





3.2.1 Measure Theory

-  **Measure Theory - The Bright Side of Mathematics (2024)**
-  **Measure Theory - Indrava Roy (2020)**
-  **A horizontal integral?! Introduction to Lebesgue Integration - vcubingx (2020)**

3.2.2 Proof

-  **Book of Proof - Richard Hammack (3.3 Edition, 2022)**
-  **Book of Proof - Richard Hammack (3.3 Edition, 2022, Playlist by Jeremy Teitelbaum)**
-  **Book of Proof - Richard Hammack (3.3 Edition, 2022, Playlist by Michael Penn)**


3.2.3 Real Analysis

-  **Measure, Integration & Real Analysis - Sheldon Axler (2024, Supplement)**
-  **Basic Analysis I: Introduction to Real Analysis - Jiri Lebl (Version 6.0, 2023)**
-  **Basic Analysis I: Introduction to Real Analysis - Jiri Lebl (Version 6.0, 2023, Playlist by Casey Rodriguez)**
-  **Introduction To Metric Spaces - Paige Bright (2023)**

4 Reading Schedule


- MIRA is the abbreviation of **Measure, Integration & Real Analysis** - Sheldon Axler (2024).

MIRA, Chapter 1: Riemann Integration

Week 01 


- 1A Review: Riemann Integral
- 1B Riemann Integral Is Not Good Enough

MIRA, Chapter 2: Measures

Week 02-03-04-05 


- 2A Outer Measure on \mathbf{R}
- 2B Measurable Spaces and Functions
- 2C Measures and Their Properties
- 2D Lebesgue Measure
- 2E Convergence of Measurable Functions

MIRA, Chapter 3: Integration

Week 06-07-08 


- 3A Integration with Respect to a Measure
- 3B Limits of Integrals & Integrals of Limits

MIRA, Chapter 4: Differentiation

Week 09 

- 4A Hardy–Littlewood Maximal Function
- 4B Derivatives of Integrals

MIRA, Chapter 5: Product Measures

Week 10-11-12 

- 5A Products of Measure Spaces
- 5B Iterated Integrals
- 5C Lebesgue Integration on \mathbf{R}^n

5 Further Readings (Optional)

Our Measure Theoretic Probability syllabus at github.com/zekiakyol/proof-based-math-readings