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Terence Tao, Analysis Group, UCLA. I am a Professor at the Department of Mathematics, UCLA. I work in a number of mathematical areas, but primarily in harmonic analysis, PDE, geometric combinatorics, arithmetic combinatorics, analytic number theory, compressed sensing, and algebraic combinatorics. I am part of the Analysis Group here at UCLA,

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and also an editor or associate editor at several mathematical journals.

~~Terence Tao, University of California, Los Angeles~~

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Terry Tao himself used Rudin's book in his classes on Real analysis but provided additional explanatory notes. This book and its companion volume, I believe, are an extension of those notes. This is not to say Tao's book is any less beautiful but rather to say that the two work together like a charm.

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Terence Chi-Shen Tao FAA FRS (born 17 July 1975) is an Australian-American mathematician. He is a professor of mathematics at the University of California, Los Angeles (UCLA), where he holds the James and Carol Collins chair. His research includes topics in harmonic analysis, partial differential equations, algebraic combinatorics,

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arithmetic combinatorics, geometric combinatorics, probability ...

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graduate real analysis, focusing in particular on the basics of measure and integration theory, both in Euclidean spaces and in abstract measure spaces. This text is based on my lecture notes of that course, which are also available online on my blog terrytao.wordpress.com, together with some supplementary material, such as a section on prob-

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Terence Tao This is part two of a two-volume book on real analysis and is intended for senior undergraduate students of mathematics who have already been exposed to calculus. The emphasis is on rigour and foundations of analysis.

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Terence "Terry" Chi-Shen Tao, FAA FRS, is an Australian mathematician. His areas of interests are in harmonic analysis,

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partial differential equations, algebraic combinatorics, arithmetic...

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Let $f(x, y)$ be the function $f(x, y) := x^2 + y^2$. A common manoeuvre in analysis is to interchange two partial derivatives, thus one expects $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$. But from the quotient rule we have $\frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial}{\partial y} (2xy) = 2x$ and in particular $\frac{\partial^2 f}{\partial x \partial y}(0, 0) = 2$. Similarly $\frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial}{\partial x} (2xy) = 2y$ and in particular $\frac{\partial^2 f}{\partial y \partial x}(0, 0) = 0$. Thus $\frac{\partial^2 f}{\partial x \partial y}(0, 0) \neq \frac{\partial^2 f}{\partial y \partial x}(0, 0)$.

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measure and integration theory 2 x1.2.
Signed measures and the Radon-Nikodym-
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sometimes I like to allow "collections" to
refer to proper classes also. Also,
"collection" conveys a connotation that the
elements of the collection are likely to be
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spaces, rather than primitive objects such
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