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The Lebesgue-Stieltjes Integral: A Practical Introduction (Undergraduate Texts in Mathematics)

M. Carter, B. van Brunt

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While mathematics students generally meet the Riemann integral early in their undergraduate studies, those whose interests lie more in the direction of applied mathematics will probably find themselves needing to use the Lebesgue or Lebesgue-Stieltjes Integral before they have acquired the necessary theoretical background. This book is aimed at exactly this group of readers. The authors introduce the Lebesgue-Stieltjes integral on the real line as a natural extension of the Riemann integral, making the treatment as practical as possible. They discuss the evaluation of Lebesgue-Stieltjes integrals in detail, as well as the standard convergence theorems, and conclude with a brief discussion of multivariate integrals and surveys of L spaces plus some applications. The whole is rounded off with exercises that extend and illustrate the theory, as well as providing practice in the techniques.

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