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ABSTRACT. This text presents a motivated introduction to the theory of measure and integration. Starting with an historical introduction to the notion of integral and a preview of the Riemann integral, the reader is motivated for the need to study the Lebesgue measure and Lebesgue integral. The abstract integration theory is developed via measure.

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An Introduction to Measure and Probability (Textbooks in Mathematical Sciences) by Taylor, J.C. at AbeBooks.co.uk - ISBN 10: 0387948309 - ISBN 13: 9780387948300 - Springer - 2013 - Softcover

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Students of pure mathematics and statistics can expect to acquire a sound introduction to basic measure theory and probability. A reader with a background in finance, business, or engineering should be able to acquire a technical

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Introduction to Measurement - MATH

which is an introduction to the analysis of Hilbert and Banach spaces (such as L^p and Sobolev spaces), point-set topology, and related topics such as Fourier analysis and the theory of distributions; together, they serve as a text for a complete first-year graduate course in real analysis. The approach to measure theory here is inspired by the text

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Measure and Integral: An Introduction to Real Analysis ...

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