

# Contents

<b>Preface</b>	<b>ix</b>
<b>Introduction</b>	<b>1</b>
<b>1 Lebesgue Integrable Functions</b>	<b>3</b>
1.1 Two Infinities: Countable and Uncountable.....	6
1.2 A Taste of Measure Theory.....	18
1.3 Lebesgue's Integral for Step Functions.....	26
1.4 Limits.....	36
1.5 The Lebesgue Integral and $L^1$ .....	49
Notes for Chapter 1.....	61
<b>2 Lebesgue's Integral Compared to Riemann's</b>	<b>65</b>
2.1 The Riemann Integral.....	66
2.2 Properties of the Lebesgue Integral.....	85
2.3 Dominated Convergence and Further Properties of the Integral.....	100
2.4 Application: Fourier Series.....	108
Notes for Chapter 2.....	121
<b>3 Function Spaces</b>	<b>125</b>
3.1 The Spaces $L^p$ .....	126
3.2 The Hilbert Space Properties of $L^2$ and $\ell^2$ .....	140
3.3 Orthonormal Basis for a Hilbert Space.....	147
3.4 Application: Quantum Mechanics.....	165
Notes for Chapter 3.....	178
<b>4 Measure Theory</b>	<b>183</b>
4.1 Lebesgue Measure.....	184
4.2 Lebesgue Integrals with Respect to Other Measures.....	191
4.3 The Hilbert Space $L^2(\mu)$ .....	200
4.4 Application: Probability.....	205
Notes for Chapter 4.....	211

<b>5 Hilbert Space Operators</b>	<b>215</b>
5.1 Bounded Linear Operators on $L^2$ .....	216
5.2 Bounded Linear Operators on General Hilbert Spaces .....	224
5.3 The Unilateral Shift Operator .....	237
5.4 Application: A Spectral Theorem Example .....	248
Notes for Chapter 5 .....	256
<b>Solutions to Selected Problems</b>	<b>259</b>
<b>Bibliography</b>	<b>275</b>
<b>Index</b>	<b>281</b>