

**MM-02
REAL ANALYSIS**

M.M. 100

(Questions will be set from each unit/section)

Units	Topics
I	<p>Definition and existence of <i>Riemann-Stieltjes integral</i>, properties of the Integral, Integration and differentiation, the fundamental theorem of Calculus, integration of vector-valued functions, Rectifiable curves.</p> <p>Rearrangements of terms of a series, Riemann's theorem</p>
II	<p>Sequences and series of functions, point wise and uniform convergence, Cauchy criterion for <i>uniform convergence</i>, Weierstrass M-test, Abel's and Dirichlet's tests for uniform convergence, uniform convergence and continuity, uniform convergence and Riemann-Stieltjes integration, uniform convergence and differentiation, Weierstrass <i>approximation theorem</i>, Power series, uniqueness theorem for power series, Abel's and Tauber's theorems.</p>
III	<p><i>Functions of several Variables</i>, linear transformations, Derivatives in an open subset of \mathbb{R}^n, Chain rule, Partial derivatives, interchange of the order of differentiation, Derivatives of higher orders, Taylor's theorem, <i>Inverse function theorem</i>, <i>Implicit function theorem</i>, Jacobians, extremum problems with constraints, Lagrange's multiplier method, Differentiation of integrals, Partitions of unity, Differential forms, Stoke's theorem.</p>
IV	<p>Lebesgue outer measure. Measurable sets. Regularity. Measurable functions. Borel and Lebesgue measurability. <i>Non-measurable sets</i>.</p> <p>Integration of Non-negative functions. <i>The General integral</i>. Integration of <i>Series</i>. Riemann and Lebesgue Integrals.</p> <p><i>The Four derivatives</i>. Functions of Bounded variation. Lebesgue Differentiation Theorem. Differentiation and Integration.</p>
V	<p>Measures and outer measures, Extension of a measure. Uniqueness of Extension. Completion of a measure. Measure spaces. Integration with respect to a measure.</p> <p><i>The L^p-spaces</i>. Convex functions, Jensen's inequality. Holder and Minkowski inequalities. Completeness of L^p, Convergence in Measure, Almost uniform convergence.</p>