

MEASURE THEORY READING LIST MAT 215

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Prerequisite: MAT112: Calculus 2.

The main book:

Boris Makarov, Anatolii Podkorytov. *Real Analysis: Measures, Integrals and Applications*. Springer London.

Additional books:

Jean-Francois Le Gall. *Brownian Motion, Martingales, and Stochastic Calculus*. Springer London.

Walter Rudin. *Real and complex analysis*. Springer London.

Grigorios A. Pavliotis. *Stochastic Processes and Applications*. Springer London.