



MEASURE THEORY

PROF. E. K. NARAYANAN

Department of Mathematics

IISc Bangalore

TYPE OF COURSE : Rerun | Core | PG

COURSE DURATION : 12 weeks (18 Jan' 21 - 09 Apr' 21)

EXAM DATE : 24 Apr 2021

PRE-REQUISITES : A course in real analysis and topology

INTENDED AUDIENCE : First year MSc students in Mathematics

COURSE OUTLINE :

This course covers measure and integration. We start with abstract measures and their integration theory. Next, we construct the Lebesgue measure and follow it with a detailed study of Borel measures on locally compact Hausdorff spaces. L_p spaces and product measures along with Fubini's theorem is taken up next. We finish with several classical results, Radon-Nikodym theorem, Riesz representation theorem and Lebesgue differentiation theorem.

ABOUT INSTRUCTOR :

Prof. Narayanan is currently working as a professor at the Department of Mathematics, Indian Institute of Science, Bangalore. His primary research area is harmonic analysis.

COURSE PLAN :

Week 1: Abstract measures and integration

Week 2: Abstract measures and integration(continued)

Week 3: Outer measure on \mathbb{R}^n and properties

Week 4: Lebesgue measure and integration

Week 5: Borel measures on locally compact spaces

Week 6: L_p – spaces and properties

Week 7: Product measures

Week 8: Product measures (continued)

Week 9: Complex measures and Radon-Nikodym theorem

Week 10: Dual of L_p –spaces

Week 11: Riesz representation theorem

Week 12: Lebesgue differentiation theorem and absolutely continuous functions