Applications of Real Analysis

A lot of mathematics is about real-valued continuous or differentiable functions and this generally falls under the heading of "real-analysis". As an engineer, we can do this without actually understanding any of the theory underlying it. The theory is just to prove that what the engineers are doing is correct so arguably, "proving stuff" is what we need Real Analysis for. Real analysis serves as the basis for measure theory, axiomatic probability, which follow to stochastic processes. Stochastic processes are used in finance, trading, computer and network simulations, modelling, manufacturing, quality control, etc.

Real Analysis is an enormous field with applications to many areas of mathematics. Roughly speaking, it has applications to any setting where one integrates functions, ranging from harmonic analysis on Euclidean space to partial differential equations on manifolds, from representation theory to number theory, from probability theory to integral geometry, from ergodic theory to quantum mechanics.

Here are some applications of Real Analysis:

a) Approximation by Polynomials:

- 1. Taylor Series
 - The first approximation taught in Calculus and the most often used approximation is the tangent line approximation: If f : R → R is differentiable at a ∈ R, then for x near a, we have

$$f(x) = f(a) + f O(a)(x - a).$$

 DEFINITION. If f has n derivatives at a point a ∈ [A, B], the Taylor polynomial of order n for f at a is

$$P_n(x) = f(a) + f'(a)(x - a) + \frac{f''(a)}{2}(x - a)^2 + \dots + \frac{f^{(n)}(a)}{n!}(x - a)^n$$

= $\sum_{k=0}^n \frac{f^{(k)}(a)}{k!}(x - a)^k$.

TAYLOR'S THEOREM:

Let f(x) belong to C^n[A, B], and furthermore assume that f(n+1) is defined and $[f(n+1)](x) \le M$ for $x \in [A, B]$. Let $a \in [A, B]$, and let Pn(x) be the Taylor polynomial of order n for f at a. Then for each $x \in [A, B]$, the error of approximation Rn(x) = f(x) - Pn(x) satisfies

$$|R_n(x)| \le \frac{M|x-a|^{n+1}}{(n+1)!}$$
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Solution Manual To Real Analysis And Applications

Peter V. O'Neil

Solution Manual To Real Analysis And Applications:

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