



Nonstandard Analysis for the Working Mathematician

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This book is addressed to mathematicians working in analysis and its applications. The aim is to provide an understandable introduction to the basic theory of nonstandard analysis in Part I, and then to illuminate some of its most striking applications. Much of the book, in particular Part I, can be used in a graduate course; problems are posed in all chapters. After Part I, each chapter takes up a different field for the application of nonstandard analysis, beginning with a gentle introduction that even non-experts can read with profit. The remainder of each chapter is then addressed to experts, showing how to use nonstandard analysis in the search for solutions of open problems and how to obtain rich new structures that produce deep insight into the field under consideration. The applications discussed here are in functional analysis including operator theory, probability theory including stochastic processes, and economics including game theory and financial mathematics. In all of these areas, the intuitive notion of an infinitely small or infinitely large quantity plays an essential and helpful role in the creative process. For example, Brownian motion is often thought of as a random walk with infinitesimal increments; the spectrum of a selfadjoint operator is viewed as the set of "almost eigenvalues"; an ideal economy consists of an infinite number of agents each having an infinitesimal influence on the economy. Already at the level of calculus, one often views the integral as an infinitely large sum of infinitesimal quantities.

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Editorial Review

From the Back Cover

Starting with a simple formulation accessible to all mathematicians, this second edition is designed to provide a thorough introduction to nonstandard analysis. Nonstandard analysis is now a well-developed, powerful instrument for solving open problems in almost all disciplines of mathematics; it is often used as a secret weapon by those who know the technique.

This book illuminates the subject with some of the most striking applications in analysis, topology, functional analysis, probability and stochastic analysis, as well as applications in economics and combinatorial number theory. The first chapter is designed to facilitate the beginner in learning this technique by starting with calculus and basic real analysis. The second chapter provides the reader with the most important tools of nonstandard analysis: the transfer principle, Keisler's internal definition principle, the spill-over principle, and saturation. The remaining chapters of the book study different fields for applications; each begins with a gentle introduction before then exploring solutions to open problems.

All chapters within this second edition have been reworked and updated, with several completely new chapters on compactifications and number theory. "Nonstandard Analysis for the Working Mathematician" will be accessible to both experts and non-experts, and will ultimately provide many new and helpful insights into the enterprise of mathematics."

Users Review

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Dora Vazquez:

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Amado Spieker:

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