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In addition to his contributions to complex and harmonic analysis, Rudin was known for his mathematical analysis textbooks: Principles of Mathematical Analysis, Real and Complex Analysis, and Functional Analysis (informally referred to by students as "Baby Rudin", "Papa Rudin", and "Grandpa Rudin", respectively).

Walter Rudin - Wikipedia

This book works great as a reference (after having learned Real & Complex Analysis), but is a pain in the ass to learn it from. If you are looking for a good first text on Measure theory, I would recommend Eli Stein's book on Measure

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Theory or Folland's Real Analysis Everything contained in the book is useful, though - there are no throwaway theorems or rehashed proofs of earlier material.

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real analysis - Using an integration by parts for a ...

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Real analysis - Wikipedia

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