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An introduction to analysis with the right mix of abstract theories and concrete problems. Starting with general measure theory, the book goes on to treat Borel and Radon measures and introduces the reader to Fourier analysis in Euclidean spaces with a treatment of Sobolev spaces, distributions, and the corresponding Fourier analysis. It continues with a Hilbertian treatment of the basic laws of probability including Doob's martingale convergence theorem and finishes with Malliavin's "stochastic calculus of variations" developed in the context of Gaussian measure spaces. This invaluable contribution gives a taste of the fact that analysis is not a collection of independent theories, but can be treated as a whole.

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