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Eventually, I found Royden's Real Analysis. I have only read the first two chapters, and everything suddenly started making sense and gel together. I am awestruck, how Royden has figured out a way to organize all the concepts in some kind of natural sequence, and the amount of details on each concept.

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There are three books that are usually used for a first graduate course in analysis, including measure theory, namely Rudin's Real and Complex Analysis, Folland's Real Analysis, and Royden's book. Of the three, I would say Royden's book is the easiest, both in terms of the exposition, material, and exercises.

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Analysis on the real number line, such as one encounters in an introductory course at the advanced undergraduate level (using, say, Rudin's Principles of Mathematical Analysis as a textbook), constitutes only a preliminary to a vast and far-reaching domain, the subject of real analysis properly so called. Hence, as a beginning graduate student, it is imperative to return to the subject and ...

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Textbook: Real Analysis by Royden-Fitzpatrick, 4th editio n, Pearson Modern Classic (but earlier editions, such as Real Analysis by Royden, 3rd edition, Prentice Hall should also do). Another good book to look at is Real Analysis by Folland, Wiley Interscience, which most of the time goes deeper into the subject.

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