

Analysis on Lie Groups: An Introduction (Cambridge Studies in Advanced Mathematics)

Jacques Faraut



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This self-contained text concentrates on the perspective of analysis, assuming only elementary knowledge of linear algebra and basic differential calculus. The author describes, in detail, many interesting examples, including formulas which have not previously appeared in book form. Topics covered include the Haar measure and invariant integration, spherical harmonics, Fourier analysis and the heat equation, Poisson kernel, the Laplace equation and harmonic functions. Perfect for advanced undergraduates and graduates in geometric analysis, harmonic analysis and representation theory, the tools developed will also be useful for specialists in stochastic calculation and the statisticians. With numerous exercises and worked examples, the text is ideal for a graduate course on analysis on Lie groups.

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