Maths Bestsellers S2EE



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Mathematics

Mathematics for Economics and Finance

Methods and Modelling

Martin Anthony

London School of Economics and Political Science and Norman Biggs

London School of Economics and Political Science

An introduction to mathematical modelling in economics and finance for students of both economics and mathematics. Throughout, the stress is firmly on how the mathematics relates to economics, illustrated with copious examples and exercises that will foster depth of understanding.

July 1996

GBP 21.99 Paperback 0 521 55913 8 410pp

Chaos: A Mathematical Introduction

John Banks La Trobe University, Victoria Valentina Dragan La Trobe University, Victoria and Arthur Jones La Trobe University, Victoria

Here is a textbook that presents ideas about chaos in discrete time dynamics in a form where they should be accessible to anyone who has taken a first course in undergraduate calculus. Remarkably, it manages to do so without discarding a commitment to mathematical substance and rigour.

Australian Mathematical Society Lecture Series, May 2003

GBP **28.00** Paperback 0 521 53104 7 306pp

Financial Calculus

An Introduction to Derivative Pricing

Martin W. Baxter University of Cambridge and Andrew J. O. Rennie Union Bank of Switzerland

Here is a modern, rigorous and accessible account of the mathematics behind the pricing, construction and hedging of derivative securities. An essential purchase for market practitioners, quantitative analysts, and derivatives traders, whether existing or trainees, in investment banks in the major financial centres throughout the world.

September 1996

GBP **36.00** Hardback 0 521 55289 3 243pp

Calculus: Concepts and Methods

Ken Binmore

University College London and Joan Davies London School of Economics and Political Science

Takes readers gently from single to multivariate calculus and simple differential and difference equations. Unusually the book offers a wide range of applications in business and economics, as well as more conventional scientific examples. Full colour Mathematica diagrams have been used to give accurate and attractive diagrams to

help students visualise the complex mathematical objects.

February 2002

GBP 26.00 Paperback 0 521 77541 8 568pp

Introduction to Dynamical Systems

Michael Brin

University of Maryland, College Park and Garrett Stuck

University of Maryland, College Park

This introduction to the subject of dynamical systems is ideal for a one-year graduate course. From chapter one, the authors use examples to motivate, clarify and develop the theory. The book rounds off with beautiful and remarkable applications to such areas as number theory, data storage, and Internet search engines. October 2002

GBP 35.00 Hardback 0 521 80841 3 252pp

A Second Course in Mathematical Analysis

J. C. Burkill

University of Cambridge

and H. Burkill

University of Sheffield

The classic textbook from Burkill and Burkill, now available in the Cambridge Mathematical Library. This straightforward course is intended for students who already have a working knowledge of calculus. Clear exposition, logical development and a wealth of illuminating examples ensure that this book will appeal to students of analysis.

Cambridge Mathematical Library

October 2002

GBP **31.00** Paperback 0 521 52343 5 534pp

Lectures on Lie Groups and Lie Algebras

Roger W. Carter University of Warwick Ian G. MacDonald Queen Mary, University of London and Graeme B. Segal University of Cambridge Foreword by M. Taylor

An excellent introduction to the theory of Lie groups and Lie algebras from an LMS/SERC sponsored short course in 1993. Together these lectures provide an elementary account of the theory that is unsurpassed.

London Mathematical Society Student Texts, 32 August 1995

GBP **19.99** Paperback 0 521 49922 4 198pp

Codes and Ciphers

Julius Caesar, the ENIGMA, and the Internet Robert Churchhouse

Cardiff University

The design of code and cipher systems has undergone major changes in modern times, not least due to the advent of e-commerce. This book will appeal to anyone interested in codes and ciphers as used by private individuals, spies, governments and industry throughout history and right up to the present day.

December 2001

GBP 15.99 Paperback 0 521 00890 5 250pp

A Course in Modern Analysis and its Applications

Graeme L. Cohen

University of Technology, Sydney

Designed for one-semester courses for senior undergraduates, this book approaches topics initially through convergence of sequences in metric space. However, the alternative topological approach is also described. Applications are included from differential and integral equations, systems of linear algebraic equations, approximation theory, numerical analysis and quantum mechanics.

Australian Mathematical Society Lecture Series, July 2003

GBP 24.99 Paperback 0 521 52627 2 348pp

Introduction to Banach Algebras, Operators, and Harmonic Analysis

H. Garth Dales University of Leeds Pietro Aiena Università degli Studi, Palermo, Italy Jörg Eschmeier Universität des Saarlandes, Saarbrücken, Germany Kjeld Laursen University of Copenhagen and George A. Willis University of Newcastle, New South Wales

Arising from lecture courses given by the authors, this book gives introductions to important topics in functional analysis at a level ideal for beginning graduate students as well as others interested in the subject. The collection is carefully written to form a coherent and accessible introduction to current research topics.

London Mathematical Society Student Texts, 57

November 2003

GBP 24.99 Paperback 0 521 53584 0 336pp

Introduction to Lattices and Order

B. A. Davey La Trobe University, Victoria and H. A. Priestley University of Oxford

The explosive development of theoretical computer science in recent years has influenced this new edition: a fresh treatment of fixpoints testifies to this and Galois connections now feature prominently. Classroom experience has led to numerous pedagogical improvements and many new exercises have been added.

April 2002

GBP 20.99 Paperback 0 521 78451 4 310pp

Elementary Number Theory, Group Theory and Ramanujan Graphs

Giuliana Davidoff Mount Holyoke College, Massachusetts

Peter Sarnak

Princeton University, New Jersey and New York University

and Alain Valette

Université de Neuchatel, Switzerland

This text is a self contained treatment of expander graphs and in particular their explicit construction. Expander graphs are both highly connected but sparse, and besides their interest within combinatorics and graph theory, they also find various applications in computer science and engineering.

London Mathematical Society Student Texts, 55 March 2003

GBP 17.99 Paperback	0 521 53143 8	154pp

Risk Management

Value at Risk and Beyond Edited by M. A. H. Dempster

University of Cambridge

Some of the leading figures in risk management examine the complex issues governing the stability of the global financial system. Chapters present a mix of theory and practice, from axiomatics, measurement and extreme value theory to operational, credit and market risk. Essential reading for all involved in financial risk management.

January 2002

GBP 50.00 Hardback 0 521 78180 9 288pp

Lectures on Invariant Theory

Igor Dolgachev

University of Michigan, Ann Arbor Based on lectures given at University of Michigan, Harvard University and Seoul National University, this book is a brief introduction to the main ideas of algebraic and geometric invariant theory. The emphasis is on

concrete examples and there are numerous examples and exercises to aid the reader.

London Mathematical Society Lecture Note Series, 296

August 2003

GBP **30.00** Paperback 0 521 52548 9 236pp

Real Analysis and Probability

R. M. Dudley

Massachusetts Institute of Technology

This classic graduate textbook offers a clear exposition of modern probability theory and of the interplay between the properties of metric spaces and probability measures. The comprehensive historical notes have been further amplified for this new edition, and a number of new exercises have been added, together with hints for solution.

Cambridge Studies in Advanced Mathematics, 74 October 2002

GBP **33.00** Paperback 0 521 00754 2 566pp

A Course in Financial Calculus

Alison Etheridge

University of Oxford

Inspired by Baxter and Rennie's Financial Calculus, this self-contained text is designed for first courses on the subject. Key concepts are introduced in the discrete time framework. A valuable feature is the large number of exercises and examples. August 2002

GBP 22.99 Paperback 0 521 89077 2 204pp

The Cambridge Dictionary of Statistics

B. S. Everitt King's College London

If you use statistics and need a useful, up-to-date reliable sourcebook that provides simple definitions and explanations of statistical and statistics-related concepts, then look no further than this dictionary. Some 3500 terms are defined, a considerable increase over the first edition. Short biographies of over 100 important statisticians are included. June 2002

ine 2002

GBP **32.50** Hardback 0 521 81099 X 420pp

Dissections

Plane and Fancy Greq N. Frederickson

Purdue University, Indiana

This is a comprehensive, beautifully illustrated survey about puzzles in which one geometric figure is cut into pieces that rearrange to form another. The author explains solution methods carefully, assuming only a basic knowledge of high school geometry, and gives historical background on the puzzles and their originators. April 2003

GBP **16.99** Paperback 0 521 52582 9 322pp

All the Mathematics You Missed

But Need to Know for Graduate School Thomas A. Garrity

Williams College, Massachusetts

Illustrated by Lori Pedersen

This book will help students in mathematics and other quantitative subjects to fill in the gaps in their preparation for graduate school. It presents the basic points, a few key results, and an annotated reading list of the most important undergraduate topics in mathematics: linear algebra, vector calculus, geometry, real analysis, point-set topology, probability, set theory, and more.

January 2002

GBP 17.99 Paperback 0 521 79707 1 376pp

Continuous Lattices and Domains

G. Gierz University of California, Riverside K. H. Hofmann Technische Universität, Darmstadt, Germany K. Keimel Technische Universität, Darmstadt, Germany J. D. Lawson Louisiana State University M. Mislove Tulane University, Louisiana and D. S. Scott Carnegie Mellon University, Pennsylvania Information content and programming

semantics are just two of the applications of the mathematical concepts of order, continuity and domains. This authoritative and comprehensive account of the subject will be an essential handbook for all those working in the area.

Encyclopedia of Mathematics and its Applications, 93

March 2003

GBP 75.00 Hardback 0 521 80338 1 628pp

Finite Markov Chains and Algorithmic Applications

Olle Häggström

Chalmers University of Technology, Gothenberg

This book is ideal for advanced undergraduate or beginning graduate students. The author first develops the necessary background in probability theory and Markov chains before applying it to study a range of randomised algorithms with important applications in optimisation and other problems in computing.

London Mathematical Society Student Texts, 52

May 2002

GBP 17.99 Paperback 0 521 89001 2 124pp

A First Course in Dynamics

with a Panorama of Recent Developments Boris Hasselblatt

Tufts University, Massachusetts

and Anatole Katok

Pennsylvania State University

This introduction for senior undergraduate and beginning graduate students of mathematics, physics, and engineering combines mathematical rigour with copious examples of important applications, covering topics ranging from Newtonian mechanics to coding theory.

September 2003

GBP 26.00	Paperback	0 521 58750 6	436pp

Algebraic Topology

Allen Hatcher

Cornell University, New York

This introductory textbook is suitable for use in a first-year graduate course or for self-study, featuring broad coverage of the subject and a readable exposition, with many examples and exercises. Along with the basic material on fundamental group and covering spaces, homology and cohomology, higher homotopy groups, and homotopy theory, the book includes many optional topics for which elementary expositions are hard to find.

February 2002

GBP 20.99 Paperback 0 521 79540 0 556pp

Analysis and Logic

C. Ward Henson University of Illinois, Urbana-Champaign José lovino University of Texas Health Science Center, San Antonio Alexander S. Kechris California Institute of Technology and Edward Odell University of Texas, Austin Edited by Catherine Finet

and Christian Michaux

This volume comprises articles from four outstanding researchers who work at the cusp of analysis and logic. The emphasis is on active research topics; many results are presented that have not been published before and open problems are formulated.

London Mathematical Society Lecture Note Series, 262

March 2003

GBP 30.00 Paperback 0 521 64861 0 282pp

Remarkable Mathematicians

From Euler to von Neumann

Ioan James

University of Oxford

Ioan James introduces and profiles sixty mathematicians, all born between 1700 and 1910, an era which saw mathematics freed from its classical origins to develop into its modern form. The portrayals, when read in sequence, convey in human terms something of the way in which mathematics developed.

February 2003

GBP 19.99 Paperback 0 521 52094 0 448pp

The Prime Number Theorem

G. J. O. Jameson

University of Lancaster

The prime number theorem is indisputably one of the great classical theorems of mathematics. Suitable for advanced undergraduates and beginning graduates, this textbook demonstrates how the tools of analysis can be used in number theory to attack a famous problem.

London Mathematical Society Student Texts, 53 April 2003

GBP 18.99 Paperback 0 521 89110 8 262pp

Introduction to the Modern **Theory of Dynamical Systems**

Anatole Katok

Pennsylvania State University and Boris Hasselblatt Tufts University, Massachusetts with a supplement by Anatole Katok and Leonardo Mendoza

Provides the first self-contained comprehensive exposition of the theory of dynamical systems as a core mathematical discipline closely intertwined with all main areas of mathematics. The authors introduce and rigorously develop the theory while providing researchers interested in applications with fundamental tools and paradigms.

Encyclopedia of Mathematics and its Applications, 54

February 1997

GBP 40.00 Paperback 0 521 57557 5 822pp

Differential Equations

Linear, Nonlinear, Ordinary, Partial

A. C. King University of Birmingham J. Billingham University of Birmingham

and S. R. Otto

University of Birmingham

The authors focus on constructing solutions analytically, and interpreting their meaning; MATLAB is used extensively to illustrate the material. The many worked examples, based on interesting real world problems, the large selection of exercises, including several lengthier projects, the broad coverage, and clear and concise presentation will appeal to undergraduates.

May 2003

GBP 24.99 Paperback 0 521 01687 8 554pp

Mathematical Apocrypha

Stories and Anecdotes of Mathematicians and the Mathematical

Steven G. Krantz

University of Washington

This is a collection of tales about mathematicians and the mathematical, derived from the author's experience. It shares the nature of the mathematical enterprise, and gives a glimpse of mathematical culture. It is written in a brisk and engaging manner and also includes a number of attractive photographs and illustrations.

Spectrum

September 2002

GBP 19.99 Paperback 0 883 85539 9 228pp

Applied Complex Variables for Scientists and Engineers

Yue Kuen Kwok

Hong Kong University of Science and Technology An introductory text on complex variable methods for scientists and engineers, with a high proportion of the book devoted to applications to physical problems. Contains many exercises, with solutions. Highly suitable for students wishing to learn the elements of complex analysis in an applied context.

February 2002

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Sets for Mathematics

F. William Lawvere

State University of New York, Buffalo and Robert Rosebrugh

Mount Allison University, Canada

For the first time in a textbook, categorical algebra is used to build a foundation for the study of geometry, analysis, and algebra. Starting with intuitive descriptions of mathematically and physically common phenomena, it leads up to a precise specification of the Category of Sets. Suitable for advanced undergraduates and beginning graduate students.

April 2003

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Finite Volume Methods for Hyperbolic Problems

Randall J. LeVeque

University of Washington

This book contains an introduction to hyperbolic partial differential equations and a powerful class of numerical methods for approximating their solution, including both linear problems and nonlinear conservation laws. The methods studied are implemented in the CLAWPACK software package and source code for all the examples presented can be found on the web, along with animations of many of the simulations. This provides an excellent learning environment for understanding wave propagation phenomena and finite volume methods.

Cambridge Texts in Applied Mathematics, 31 August 2002

GBP **33.00** Paperback 0 521 00924 3 578pp

An Interactive Introduction to Mathematical Analysis

Jonathan Lewin

Kennesaw State University, Georgia

This book provides a rigorous course in the calculus of functions of a real variable. The companion onscreen version of this text contains hundreds of links to alternative approaches, more complete explanations and solutions to exercises; links that make it more friendly than any printed book could be. March 2003

GBP **28.00** Paperback 0 521 01718 1 528pp with CD-ROM

Financial Engineering and Computation

Principles, Mathematics, Algorithms Yuh-Dauh Lyuu

National Taiwan University

This comprehensive text and reference combines the theory behind financial engineering with numerous algorithms for pricing, risk management, and portfolio management. It offers a thorough grounding in the subject for students and researchers in computational finance, system analysts, and financial engineers. Java programs for the Web are available from the book's home page.

January 2002

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Affine Hecke Algebras and Orthogonal Polynomials

I. G. Macdonald

Queen Mary, University of London

There has recently developed a satisfactory and coherent theory, created by the author, of orthogonal polynomials in several variables, attached to root systems, and depending on two or more parameters. This Tract, the first comprehensive and organised account of the subject, provides a unified foundation for this theory.

Cambridge Tracts in Mathematics, 157 March 2003

GBP **35.00** Hardback 0 521 82472 9 186pp

Fractals, Graphics, and Mathematics Education

Benoit Mandelbrot

Yale University, Connecticut and Michael Frame

Yale University, Connecticut

Fractal Geometry is a new mathematical tool for describing nature. Through this we may uncover connections between the arts and sciences, uncommonly seen in maths and science classes. This book will appeal to anyone wanting to teach a course on fractals, or who is interested in general scientific literacy.

Mathematical Association of America Notes, 58

June 2002

GBP **30.00** Paperback 0 883 85169 5 224pp

Indra's Pearls

The Vision of Felix Klein

David Mumford Brown University, Rhode Island Caroline Series University of Warwick and David Wright Oklahoma State University

For a century Klein's vision of infinitely repeated reflections, practically impossible to represent by hand, barely existed outside the imagination of mathematicians. In the 1980s the authors embarked on the first computer exploration of Klein's vision, here available for the first time in print, with the programs that generate them.

April 2002

GBP **30.00** Hardback 0 521 35253 3 416pp

More Games of No Chance

Edited by Richard J. Nowakowski

Dalhousie University, Nova Scotia

This fascinating collection of articles runs the gamut from new theoretical approaches, both computational and mathematical, to the latest in hot games such as Amazons, Chomp, Dot-and-Boxes, Go, Chess, and Hex. Includes an updated bibliography by A. Fraenkel and a list of combinatorial game theory problems by R. K. Guy.

Mathematical Sciences Research Institute Publications, 42

February 2003

GBP 40.00 Hardback 0 521 80832 4 548pp

Wavelet Methods for Time Series Analysis

Donald B. Percival

University of Washington and Mathsoft, Seattle

and Andrew T. Walden

Imperial College of Science, Technology and Medicine, London

This introduction describes the theory and algorithms needed to understand and implement the discrete wavelet (and related) transforms. S-plus implementations of the algorithms are provided.

Numerous examples illustrate the techniques on real data (available via the WWW). Embedded exercises come with full solutions; additional exercises can be used with teaching.

Cambridge Series in Statistical and Probabilistic Mathematics, 4 October 2000

GBP 45.00 Hardback	0 521 64068 7	620pp

The Mathematics of Oz

Mental Gymnastics from Beyond the Edge Clifford A. Pickover

Test your wits on a host of mathematical topics: geometry and mazes, sequences, series, sets, arrangements, probability and misdirection, number theory, arithmetic, and even several problems dealing with the physical world. The thought-provoking mysteries, puzzles, and problems range from zebra numbers and circular primes to Legion's number -- a number so big that it makes a trillion pale in comparison.

October 2002

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Introduction to Operator Space Theory

Gilles Pisier

Texas A & M University and Université de Paris VI (Pierre et Marie Curie)

An introduction to the theory of operator spaces, emphasising examples that illustrate the theory and applications to C*-algebras, and applications to non self-adjoint operator algebras, and similarity problems. Postgraduate and professional mathematicians interested in functional analysis, operator algebras and theoretical physics will find the book has much to offer.

London Mathematical Society Lecture Note Series, 294

September 2003

GBP 40.00 Paperback 0 521 81165 1 488pp

Numerical Recipes in C

The Art of Scientific Computing William H. Press Harvard University, Massachusetts Brian P. Flannery Cornell University, New York Saul A. Teukolsky Polaroid Corporation and William T. Vetterling Exxon Research and Engineering Company

This is the revised and expanded second edition of the hugely popular Numerical Recipes: the Art of Scientific Computing. The product of a unique collaboration among four leading scientists in academic research and industry, Numerical Recipes is a complete text and reference book on scientific computing.

February 1993

GBP 45.00 Hardback 0 521 43108 5 1020pp

Numerical Recipes Source Code in C and C++ CD ROM with Windows or Macintosh Single-Screen License

The Art of Scientific Computing William H. Press Harvard University, Massachusetts Brian P. Flannery Cornell University, New York Saul A. Teukolsky Polaroid Corporation and William T. Vetterling **EXXON** Research and Engineering Company This CD ROM contains all the source code for the routines and examples from Numerical Recipes in C: The Art of Scientific Computing (Second Edition) and Numerical Recipes in C++: The Art of Scientific Computing (Second Edition) (ANSI/ISO C++), including a stand-alone class library. Includes a license to use all the copyrighted Numerical Recipes code on a single Windows, DOS, or Macintosh compatible computer. February 2002

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Options and other Topics Sheldon M. Ross

University of California, Berkeley

Contains a new chapter on optimisation methods in finance, a new section on Value at Risk and Conditional Value at Risk; a new and simplified derivation of the Black-Scholes equation with derivations of the partial derivatives of the Black-Scholes option cost function and of the computational Black-Scholes formula; three different models of European call options with dividends; and a new, easily implemented method for estimating the volatility parameter.

January 2003

GBP 28.00 Hardback 0 521 81429 4 270pp

Ordinary Differential Equations

A Brief Eclectic Tour David A. Sánchez

Texas A & M University

For anyone confronting an introductory course in ordinary differential equations there is a need for a brief guide to the key concepts. This book is intended as that guide and the author has included a great many illuminating examples and discussions that uncover the conceptual heart of the matter.

Classroom Resource Material

August 2002

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An Introduction to Numerical Analysis

Endre Süli University of Oxford and David F. Mayers University of Oxford

Based on a successful course at Oxford University, this book gives an authoritative introduction to numerical analysis. It is ideal as a text for students in the second year of a university mathematics course. It combines practicality regarding applications with consistently high standards of rigour. Numerous exercises are provided.

August 2003

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Lectures in Logic and Set Theory

George Tourlakis

York University, Ontario

Includes formal proof techniques, a section on applications of compactness (including nonstandard analysis), a generous dose of computability and its relation to the incompleteness phenomenon, and the first presentation of a complete proof of Godel's 2nd incompleteness since Hilbert and Bernay's Grundlagen theorem.

Cambridge Studies in Advanced Mathematics, 82 January 2003

Volume 1: Mathematical Logic

GBP 47.50 Hardback 0 521 75373 2 340pp

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MAA Problem Book Series

August 2002

GBP 20.99 Paperback 0 883 85806 1 344pp

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A Course in Combinatorics

J. H. van Lint Technische Universiteit Eindhoven, Holland and R. M. Wilson

California Institute of Technology

Combinatorics deals with ways of arranging and distributing mathematical objects, and involves ideas from geometry, algebra and analysis. The theory has broad applications, including codes, circuit design and algorithm complexity. Graph theory, enumeration, external problems, projective geometry, designs, colourings and codes, amongst others, are dealt with in a unified way.

November 2001

GBP 27.00 Paperback 0 521 00601 5 616pp

Numerical Recipes Example Book (C++)

The Art of Scientific Computing

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Polaroid Corporation
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Los Alamos National Laboratory
Saul A. Teukolsky
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and Brian P. Flannery
EXXON Research and Engineering Company
This example book contains C++ source
programs that exercise and demonstrate all of
the subroutines, procedures, and functions in
Numerical Recipes in C++. The book will be a
valuable aid to readers wishing to incorporate
Numerical Recipes procedures and subroutines
into larger programs and to conduct simple

validation tests. February 2002

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Foreword by Robert Fefferman University of Chicago

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February 2003

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