#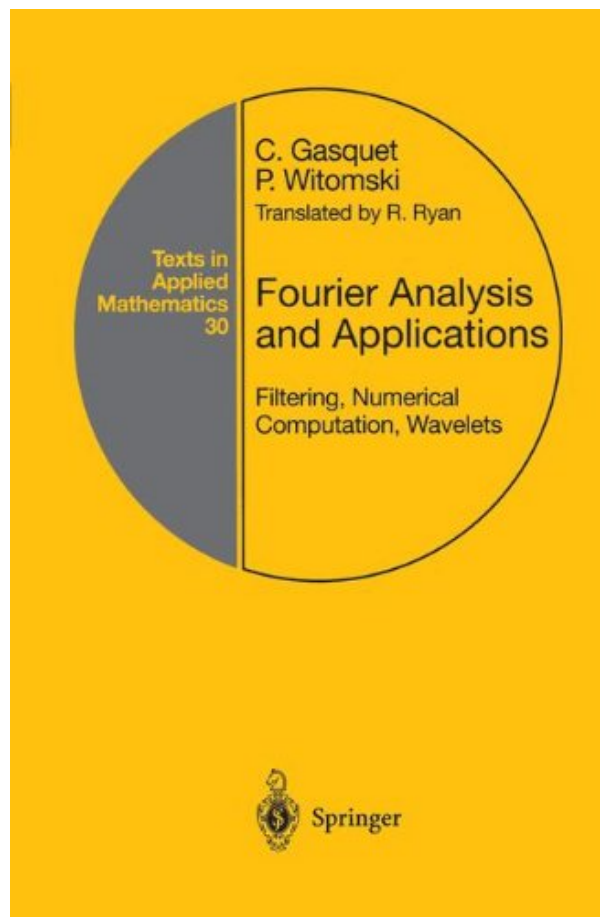 FOURIER ANALYSIS AND APPLICATIONS: FILTERING, NUMERICAL COMPUTATION, WAVELETS (TEXTS IN APPLIED MATHEMATICS) BY CLAUDE GASQUET, PATRICK W

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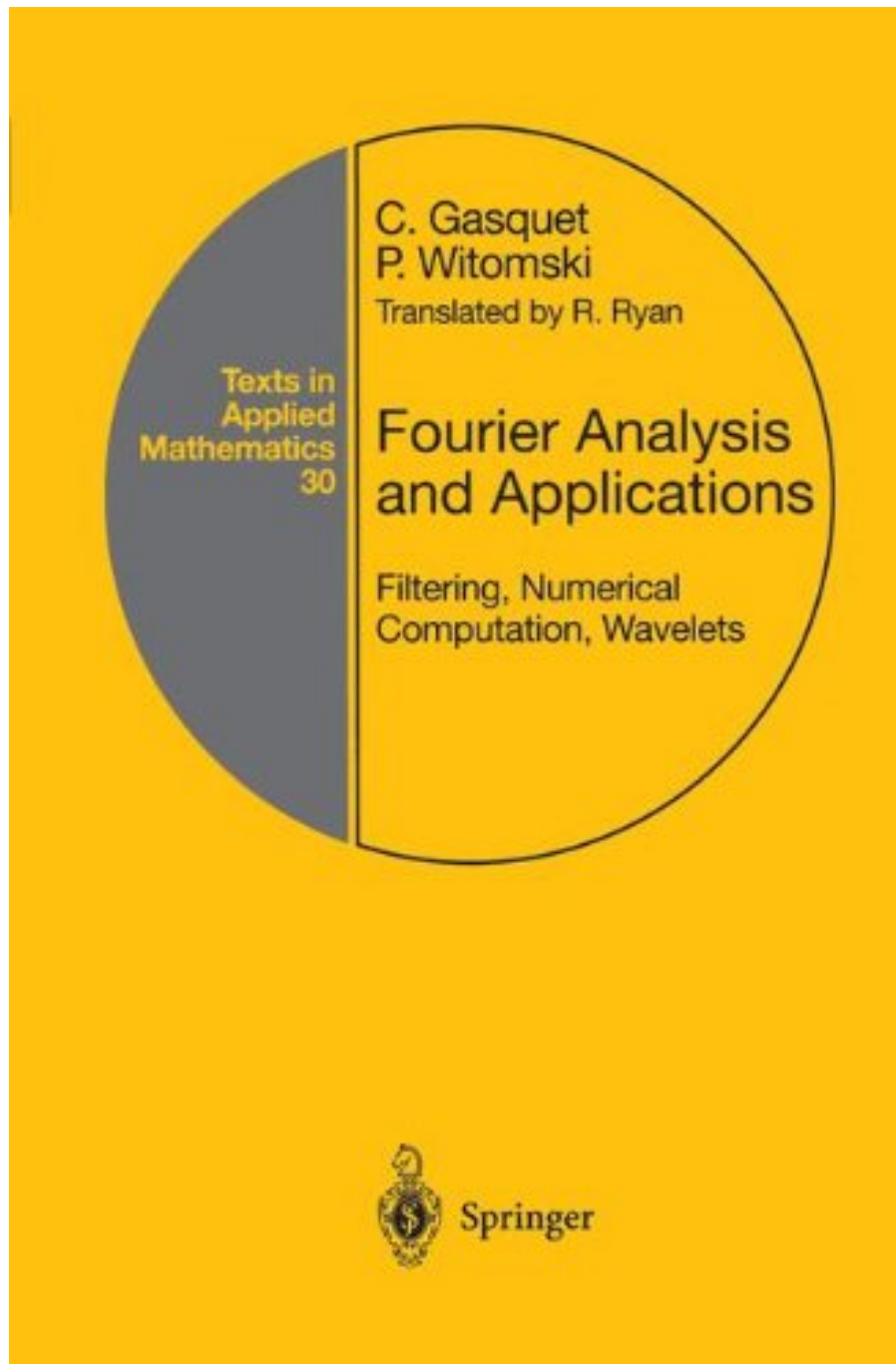Springer

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An excellent text for Fourier Analysis
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I bought this book hoping to find a self-contained, semi-rigorous introduction to Fourier Analysis and its applications, and indeed I'm very pleased with the purchase. One aspect of the book's format that I enjoyed in a self-study setting is how it is partitioned into lessons (which are in turn divided into chapters). Indeed, it

seemed that each lesson took me about 60-90 minutes to absorb, which is the average time most students (including myself) devote to one lesson.

Another aspect of the book I enjoyed was the fact that, on one hand the author took the time to introduce mathematically sophisticated ideas such as Lesbesgue measure and Hilbert spaces in order to make the proofs run more smoothly, but on the other there where more practical lessons on the fast Fourier transform, filters, and even wavelet analysis (last lesson). Such a blend of theory and practice in a relatively compact text seems quite rare.

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