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A First Course in Real Analysis. The emphasis of the presentation is on theory, but the book also contains a full treatment (with many illustrative examples and exercises) of the standard topics in infinite series, Fourier series, multidimensional calculus, elements of metric spaces, and vector field theory.

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I've been in stats courses for three years and even now get stuck whenever I try this book. It's just not a first course level/appropriate level for the title. It had good programming tips, but that's what redeems it. As for a first course in Bayesian, try kruschke's book with the puppies. It's much simpler to get through.

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