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This monograph gives an overview of various classes of infinite-dimensional Lie groups and their applications in Hamiltonian mechanics, fluid dynamics, integrable systems, gauge theory, and complex geometry. While infinite-dimensional groups often exhibit very peculiar features, this book describes unifying geometric ideas of the theory and gives numerous illustrations and examples, ranging from the classification of the Virasoro coadjoint orbits to knot theory, from optimal mass transport to moduli spaces of flat connections on surfaces.