

René L. Schilling: **Measure, Integral, Probability & Processes**

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Misprints and smaller changes. Updated: January 23, 2022.

Page, Line	Reads	Should Read
p. 33, line 13	proof of Theorem 6.7	proof of Theorem 6.8
p. 37, Example 7.7.b)	$g(x) := \sum_{i=1}^m \dots$	$g(x) := \sum_{i=0}^m \dots$
p. 99, lines 13, 14 above	<i>add the following:</i>	To keep notation simple, we write again $N' = N$ and $c'_i = c_i$.
p. 100, line 5 above	$\epsilon^p / (c_1 + \dots + c_N)^p$	$\epsilon / (c_1 + \dots + c_N)$
p. 100, lines 8, 11 above	$\mathbb{1}_Q$	$\mathbb{1}_{Q_i}$ (3 times)
p. 102, line 7 above	$(0 \vee f \wedge 1)^2 = 0 \vee f^2 \wedge 1 \leq f^2$	$(0 \vee f \wedge 1)^2 \leq 0 \vee f^2 \wedge 1 \leq f^2$
p. 235, line 4 below	$\frac{dz_k}{2\pi}$	$\frac{dz_k}{\sqrt{2\pi}}$
p. 238, line 1 above	requires $\dots = h(U, w)$	requires $\dots = \mathbb{E}h(U, w)$
p. 256, Thm. 38.14.b)	C_{i-1}^2	C_i^2
p. 259, Thm. 39.6.b)	$\sup_{n \in \mathbb{N}}$	$\sup_{n \in \mathbb{N}_0}$
p. 262, Def. 40.1	$X_{\sigma_i}(\omega) > a, X_{\tau_i}(\omega) < b$	$X_{\sigma_i}(\omega) > b, X_{\tau_i}(\omega) < a$
p. 281, line 11,12 below	X_n^p, X_∞^p (7 times)	$ X_n ^p, X_\infty ^p$ (7 times)
p. 290, (45.9)	$n \in \mathbb{N}$	<i>delete</i> $n \in \mathbb{N}$
p. 408, line 7 above	$\left\{ \tau_U \leq t + \frac{1}{n} \right\}$	$\left\{ \tau_U < t + \frac{1}{n} \right\}$
p. 408, line 11 above	$\sup_{t \geq 0} \dots, \sup_{n \geq 1} \dots$ (2 times)	$\limsup_{t \rightarrow \infty} \dots, \limsup_{n \rightarrow \infty} \dots$ (2 times)
p. 410, line 10 above	$\mathbb{P}(B_\tau = -b)$	$\mathbb{P}(B_\tau = b)$