

Page, Line	Reads	Should Read
p. 22, Prob. 3.14	which contains X	which contains \emptyset, X
p. 28, Lemmas 4.8, 4.9	measure space (<i>twice</i>)	measurable space (<i>twice</i>)
p. 29, Prob. 4.6	assigns to every interval $[a, b)$ with $b - a > 2$ finite mass	assigns to every interval $[a, b)$ with $b - a > 2$ infinite mass
p. 29, Prob. 4.8	finitely additive	is finitely additive
p. 38, Prob. 5.13	which contains X	which contains \emptyset, X
p. 38, Prob. 5.13(i)	formation of complements.	formation of complements and finite intersections.
p. 47, line 1,2 above	On the other hand, monotonicity ... entail ... $\leq \lambda[a, b)$,	On the other hand, for each $I_n, n = 1, \dots, N$ there is some $I'_n \in \mathcal{F}$ such that $I_n \subset I'_n$ and $\bigcup_{n=1}^N I'_n = [a, b)$. Monotonicity and finite additivity of λ entail $\sum_{n=1}^N \lambda(I_n) \leq \sum_{n=1}^N \lambda(I'_n) = \lambda\left(\bigcup_{n=1}^N I'_n\right) = \lambda[a, b),$
p. 62, line 5 below	$\sum_{j=m}^M$	$\sum_{j=1}^M$
p. 93, Prob. 11.3(vi)	$\mathbb{V}\xi = \int (\xi - \mathbb{E}\xi)^2 dP$	$\mathbb{V}\xi = \int (\xi - \mathbb{E}\xi)^2 d\mathbb{P}$
p. 98, line 1/2 above	Corollary 11.4(iv)	Corollary 11.4
p. 120, line 7 above	$\frac{1}{n^p}$	$\frac{1}{n}$
p. 147, line 8 above	Theorem 12.9(ii)	Theorem 12.9
p. 192, line 13 above	compact sets	open balls
p. 200, line 12 below	$\sum_{i=1}^{\infty} \mu_{\epsilon}^*(A_i) \leq \mu^*(A)$	$\sum_{i=1}^{\infty} \mu_{\epsilon}^*(A_i) \leq \sum_{i=1}^{\infty} \mu^*(A_i)$
p. 208, line 5 below	$\pi^{n/2} / \Gamma(\frac{1}{2} + 1)$	$\pi^{n/2} / \Gamma(\frac{n}{2} + 1)$
p. 236, line 4 above	$\int \mathbb{I}_A - u ^2 d\nu$	$\int \mathbb{I}_A - u d\nu$
p. 241, line 10 below	<i>add the following sentence \rightarrow</i>	If $p = 1$ and $q = \infty$ we use $\text{sgn}(h)\mathbb{I}_{A_n}$ (A_n is an exhausting sequence) instead of $\text{sgn}(h) h ^q$. This gives $h\mathbb{I}_{A_n} = 0$ a.e., hence $f = g$ a.e.
p. 243, line 8 below	Rtheorem	Theorem
p. 267, line 9 below	$\int_{B^+} u d\mu - \int_{B^-} (-u) d\mu$	$\int_{B^+} u d\mu + \int_{B^-} (-u) d\mu$
p. 270, line 5 above	$\int_{K_{n(k)}^c} (-u_{k+1}^-) d\mu$	$\int_{K_{n(k)}^c} u_{k+1}^- d\mu$
p. 367, Prob. 27.8	$\mathbb{E}^{\mathcal{G}} = \mathbb{E}^{\mathcal{G}}$	$\mathbb{E}^{\mathcal{G}} = E^{\mathcal{G}}$
p. 417, line 16 below	$K \leq u_{\epsilon} \leq \mathbf{1}_{U_{\epsilon}}$	$\mathbf{1}_K \leq u_{\epsilon} \leq \mathbf{1}_{U_{\epsilon}}$
p. 417, line 14 below	$0 \leq w_{\epsilon} \leq U$	$0 \leq w_{\epsilon} \leq \mathbf{1}_U$
p. 465–467 References	<i>concerns: page numbers (given in parentheses at the end of each entry) where references are used</i>	<i>by some error, you have to add $n \in \{2, 3, 4, 5\}$ to the page numbers given</i>