

René Schilling: **Measures, Integrals, and Martingales (2nd edn)**

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Misprints and smaller changes. Updated: August 23, 2017.

Page, Line	Reads	Should Read
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. 38, Prob. 5.13(i)	formation of complements.	formation of complements and finite intersections.
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. 208, line 5 below	$\pi^{n/2} / \Gamma\left(\frac{1}{2} + 1\right)$	$\pi^{n/2} / \Gamma\left(\frac{n}{2} + 1\right)$
p. 367, Prob. 27.8	$\mathbb{E}^{\mathcal{G}} = \mathbb{E}^{\mathcal{G}}$	$\mathbb{E}^{\mathcal{G}} = E^{\mathcal{G}}$

I am grateful to the following readers who alerted me of misprints: Krishna Bhogaonker, Hyun-Seung Lee.