

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

Cambridge University Press, Cambridge 2017. ISBN: 978–1–316–62024–3

Misprints and smaller changes. Updated: June 15, 2017.

Page, Line	Reads	Should Read
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	$\mathbb{E}^{\mathcal{G}} = \mathbb{E}^{\mathcal{G}}$	$\mathbb{E}^{\mathcal{G}} = E^{\mathcal{G}}$