

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

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Misprints and smaller changes. Updated: April 16, 2018.

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. 93, Prob. 11.3(vi)	$\forall \xi = \int (\xi - \mathbb{E}\xi)^2 dP$	$\forall \xi = \int (\xi - \mathbb{E}\xi)^2 d\mathbb{P}$
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	$\int \mathbb{1}_A - u ^2 d\nu$	$\int \mathbb{1}_A - u d\nu$
p. 243, line 8 below	Rheorem	Theorem
p. 367, Prob. 27.8	$\mathbb{E}^{\mathcal{G}} = \mathbb{E}^{\mathcal{F}}$	$\mathbb{E}^{\mathcal{G}} = E^{\mathcal{G}}$
p. 417, line 16 below	$K \leq u_{\epsilon} \leq \mathbb{1}_{U_{\epsilon}}$	$\mathbb{1}_K \leq u_{\epsilon} \leq \mathbb{1}_{U_{\epsilon}}$
p. 417, line 14 below	$0 \leq w_{\epsilon} \leq U$	$0 \leq w_{\epsilon} \leq \mathbb{1}_U$
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>

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