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

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

Misprints and smaller changes. Updeated: May 30, 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 (*twice*)	measurable space (*twice*)
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 $I'_n \in \mathscr{J}$ such that $I_n \subset I'_n$ and $\dot\bigcup_{n=1}^N I'_n = [a, b)$. Monotonicity and finite additivity of λ entail $\sum_{n=1}^N \lambda(I_n) \leq \sum_{n=1}^N \lambda(I'_n) = \lambda\left(\dot\bigcup_{n=1}^N I'_n\right) = \lambda[a, b)$,
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. 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	$\pi^{n/2}/\Gamma\left(\frac{1}{2} + 1\right)$	$\pi^{n/2}/\Gamma\left(\frac{n}{2} + 1\right)$
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	*add the following sentence* $\rightarrow$	If $p = 1$ and $q = \infty$ we use $\operatorname{sgn}(h)\mathbb{I}_{A_n}$ (A_n is an exhausting sequence) instead of $\operatorname{sgn}(h)\|h\|^q$. This gives $h\mathbb{I}_{A_n} = 0$ a.e., hence $f = g$ a.e.
p. 243, line 8 below	Rheorem	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	$\int_{K^c_{n(k)}} (-u^-_{k+1}) \, d\mu$	$\int_{K^c_{n(k)}} u^-_{k+1} \, d\mu$
p. 367, Prob. 27.8	$\mathbb{E}^{\mathscr{G}} = \mathbb{E}^{\mathscr{G}}$	$\mathbb{E}^{\mathscr{G}} = E^{\mathscr{G}}$
p. 417, line 16 below	$_K \leq u_\epsilon \leq \mathbf{1}_{U_\epsilon}$	$\mathbb{1}_K \leq u_\epsilon \leq \mathbb{1}_{U_\epsilon}$
p. 417, line 14 below	$0 \leq w_\epsilon \leq \ _U$	$0 \leq w_\epsilon \leq \mathbb{1}_U$
p. 465–467 References	*concerns: page numbers (given in parentheses at the end of each entry) where references are used*	*by some error, you have to add* $n \in \{2, 3, 4, 5\}$ *to the page numbers given*

I am grateful to the following readers who alerted me of misprints: Umberto De Ambroggio, Krishna Bhogaonker, Niels Jacob, Hyun-Seung Lee, Julian Lee, Allen Stenger.