Measures, Integrals and Martingales (3rd printing with corrections)

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by

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List of misprints and smaller changes to the present text (3rd printing with corrections). Last update: May 30, 2016.
How to recognize the 3rd printing: Reprint date is 2011 or later • Chapter 11 starts on page 89 (in the 2st and 2nd printing it starts on page 88) • all Kindle editions are 3rd printings

PAGE, LINE	READS	SHOULD READ
p 18, line 8 above	$b_j \geqslant a_j$	$b_j \leqslant a_j$
p 20, Problem 3.5	be subsets of X	be nonempty subsets of X
p 20, Problem 3.5 (i)	no proper subset $B \subsetneq A$	no proper subset $\emptyset \neq B \subsetneq A$
p 46, line 6 above	$\mathcal{J}^d$	$\mathcal{J}^n$
p 47, Problem 6.2 (i)	... that $\mu(N) = 0$ for all $N \subset Q \setminus A$ with $N \in \mathcal{A}$	... that $\mu(N) = 0$ for all $N \subset A \setminus Q$ with $N \in \mathcal{A}$
p 47, Problem 6.2 (i), Hint	... and $\mu(B) - \mu^*(Q) \leqslant 1/k$.	... and $\mu(B_k) - \mu^*(Q) \leqslant 1/k$.
p 59, Lemma 8.2	$\mathbb{R} \cap \mathcal{B}(\bar{\mathbb{R}})$	$\mathbb{R} \cap \mathcal{B}(\bar{\mathbb{R}}) \stackrel{\text{def}}{=} \{A \cap \mathbb{R} \,:\, A \in \mathcal{B}(\bar{\mathbb{R}})\}$
p 63, line 14 above	$\emptyset$, if $\lambda < 0$	X, if $\lambda < 0$
p 72, line 5 below	elementary	simple
p 77, line 10 above	elementary	simple
p 82, line 1 above	$u \in \mathcal{L}^1_{\bar{\mathbb{R}}}(\mu)$ be a numerical integrable function	$u \in \mathcal{M}_{\bar{\mathbb{R}}}(\mathcal{A})$ be a numerical measurable function
p 83, line 9,10 above	$\stackrel{10.9(\text{i})}{=}$ (twice)	$\stackrel{10.9(\text{ii})}{=}$
p 84, line 5 above	3.4(iii’)	4.4(iii’)
p 167, line 10 below	Lemma 16.4(iii)	Problem 16.10(iii)
p 215, line 2 above	$\sup\left\{\frac{1}{\lambda^n(Q)}\int_Q \lvert f\rvert\,d\lambda^n \,:\, Q \in \bigcup_{k\in\mathbb{Z}} \mathcal{A}_k^{[0]},\; x \in Q\right\}$	$\sup\left\{\frac{1}{\lambda^n(Q)}\int_Q \lvert f\rvert\,d\lambda^n \,:\, Q = Q_k(z),\; k \in \mathbb{Z},\; z \in 2^{-k}\mathbb{Z}^n,\; x \in Q\right\}$
p 218, line 6 below	$\sup\left\{\frac{\mu(Q)}{\lambda^n(Q)} \,:\, Q \in \bigcup_{k\in\mathbb{Z}} \mathcal{A}_k^{[\mathsf{e}]},\; x \in Q\right\}$	$\sup\left\{\frac{\mu(Q)}{\lambda^n(Q)} \,:\, Q = Q_k(z),\; k \in \mathbb{Z},\; z \in 2^{-k}\mathbb{Z}^n,\; x \in Q\right\}$
p 232, (20.13)	$\ldots + i\lVert v - iw\rVert^2 - i\lVert v - iw\rVert^2$	$\ldots + i\lVert v + iw\rVert^2 - i\lVert v - iw\rVert^2$
p 234, Prob. 20.6	an inner product space	a real inner product space
p 238, line 3 below	$\ldots, \underbrace{\alpha g + \beta h}_{\in F}\rangle = 0$	$\ldots, \underbrace{\alpha P_F g + \beta P_F h}_{\in F}\rangle = 0$

continues on next page

PAGE, LINE	READS	SHOULD READ
p 238, line 1 below	$\ldots, \underbrace{\alpha g + \beta h}_{\in F} \rangle = 0$	$\ldots, \underbrace{P_F(\alpha g + \beta h}_{\in F} \rangle = 0$

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