

Errata : Measure Theory & Probability Theory

Aug, 2014

p.35, Problem 1.30	$I_{(-\infty, x]}(k)$
p.43, line 3	$\mathcal{B}(\bar{\mathbb{R}}) = \sigma(\mathcal{B}(\mathbb{R}) \cup \{\{-\infty\}, \{\infty\}\})$
p.43, line 15,16	Here, $\{\omega : f_n(\omega) \leq r\} = f_n^{-1}([-\infty, r])$
p. 50, line 2, Proposition 2.3.2	Change $\bar{\mathbb{R}}_+$ to $\mathbb{R}_+ = [0, \infty)$
p. 55, line 4(-)	Change a^+ to α^+
p 59, eqn (3.19)	Change \tilde{f}_{N_ϵ} to \tilde{f}
p72, problem 2.2(b), line 2	Change $g(\cdot)$ to $h(\cdot)$
p72, problem 2.4	Change $(-\infty, r]$ to $[-\infty, r]$
p78, problem 29	Delete the parentheses in $(d\mu)$
p103, problem 3.8	Change ‘nonnegative’ to ‘positive’
p. 117, Remark 4.1.1, line 5	Change ‘ $h \in L^1(\nu)$ ’ to ‘nonnegative measurable h ’
p. 150, line 2	Change $A \subset B$ to $B \subset A$
p. 226, line 4	Change $\bigcap_{m=n}^{\infty} \mathcal{F}_m$ to $\bigcap_{m=n}^{\infty} \mathcal{T}_m$
p. 226, Def. 7.2.3, line 3	Change (2.4.1) to ‘Section 2.1’
p.227, line 9	Change ‘with $x = c + 1$ ’ to ‘for some $x \in (c, \infty)$ ’
p.227, line 14	Change $P(S \geq c + 1)$ to $P(S \geq x)$
p231, Problem 7.12(b)	Change $E(\log X_1)$ to $E big \log X_1 $
p.244, line 9(-)	Change ‘Etemadi (1981) N.’ to ‘N. Etemadi (1981) ’
p.246, line 8	Replace ρ by $\frac{n_{k+1}}{n_k}$ (two times)
p. 247, lines 1,2	Restate as: ‘Since $\rho^k - 1 < \lfloor \rho^k \rfloor \leq \rho^k$,
	$\sum_{k:n_k \geq i} n_k^{-2} \leq \sum_{k:\rho^k \geq i} (\rho^k - 1)^{-2} \leq C_1 i^{-2},$
p.249, Thm 8.3.1(i), line 1	Delete v