

- Page 18: The map μ_0 is called countably additive (or σ -additive) if $\mu(\emptyset) = 0$ and. Should be: $\mu_0(\emptyset) = 0$;
- Page 27: using (1.9, b) and (1.10, a). Should be (1.10, b);
- Page 47: $\{\omega : X_i(\omega) \leq x_i : 1 \leq k \leq n\}$ should be $\{\omega : X_i(\omega) \leq x_i : 1 \leq i \leq n\}$;
- Page 54: where $\mu(g) < \infty$. This is needless, because $g \in \mathcal{L}^1(S, \Sigma, \mu)^+$.
- Page 69: In the language of section 5.12, could be section 5.14
- Page 78: then equation (a), should be: then equation (b);
- Page 96: C_n is \mathcal{F}_{n-1} -measurable;
- Page 97: In 10.7(i): $|C_n(\omega)| \leq K$, absolute value is not needed, because C is non-negative.
- Page 97: In 10.7(ii): The brackets around $C \bullet X$ are not needed;
- Page 180: $\mu_n(h) = \mathbb{E}(X_n) \rightarrow \mathbb{E}(X) = \mu(h)$. Should be $\mu_n(h) = \mathbb{E}(h(X_n)) \rightarrow \mathbb{E}(h(X)) = \mu(h)$;
- Page 184: $\mu_n[-K, K] = F(K) - F(-K-) > 1 - \varepsilon$ should be $\mu_n[-K, K] = F_n(K) - F_n(-K-) > 1 - \varepsilon$
- Page 184: The lemma is Prohorov's Theorem.