

Additional corrections

1. (page 24) In Example 1.20, there must be an additional condition $\{\omega\} \in \mathcal{F}$.
2. (page 50) In the proof of Theorem 2.20, the inequalities $< X \leq$ and $X >$ should be $\leq X <$ and $X \geq$.
3. (page 55) Example 2.33: p^k must be p^n .
4. (page 67) In Exercise 2.4 b), there must be an additional condition $\mathcal{F} \neq \{\emptyset, \Omega\}$.
5. (page 146) In the proof of Theorem 5.19, c) and d) must be exchanged.
6. (page 149) In Definition 5.24 in a) and b), $|X_n - X|$ must be $\|X_n - X\|$.
7. (page 159) In Exercise 5.8, the set $\{0, \dots, n\}$ must be

$$\left\{0, \frac{1}{n}, \frac{2}{n}, \dots, 1\right\}.$$