René L. Schilling: **Measure, Integral, Probability & Processes**

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Misprints and smaller changes. Updated: August 29, 2025.

Page, Line	**Reads**	**Should Read**
p. 7, line 2 above	and so $\mathscr{A}' \subset \mathscr{A}$	and so $\mathscr{A} \subset \mathscr{A}'$
p. 7, line 13 above	$\emptyset, \Omega$	$\emptyset, \mathbb{R}^d$
p. 8, line 7 below	intersection	union
p. 8, line 5 below	missing closing)	
p. 12, line 4 above	From f), g) we get	From e), f) we get
p. 33, line 13	proof of Theorem 6.7	proof of Theorem 6.8
p. 33, line 16	Theorem 3.7	Theorem 4.9.a) (= Theorem 3.7.a)
p. 37, Example 7.7.b)	$g(x) := \sum_{i=1}^{m} \dots$	$g(x) := \sum_{i=0}^{m} \dots$
p. 38, line 6	Consqence:	Consequence:
p. 41, line 5	$u, v : \Omega \to \overline{\mathbb{R}}$	$u, w : \Omega \to \overline{\mathbb{R}}$
p. 99, lines 13, 14 above	*add the following:*	To keep notation simple, we write again $N' = N$ and $c_i' = c_i$.
p. 100, line 5 above	$\epsilon^p/(\lvert c_1\rvert + \dots + \lvert c_N\rvert)^p$	$\epsilon/(\lvert c_1\rvert + \dots + \lvert c_N\rvert)$
p. 100, lines 8, 11 above	$\mathbb{1}_Q$	$\mathbb{1}_{Q_i}$ (3 times)
p. 102, line 7 above	$(0 \vee f \wedge 1)^2 = 0 \vee f^2 \wedge 1 \leq f^2$	$(0 \vee f \wedge 1)^2 \leq 0 \vee f^2 \wedge 1 \leq f^2$
p. 104, line 3 below	$\lambda^n \dots \mathbb{R}^n$	$\lambda^d \dots \mathbb{R}^d$
p. 119, line 11 below	monotone	monotone increasing
p. 120, line 3 below	monotone	monotone increasing
p. 122, line 4 & 6 below	monotone (2 times)	monotone increasing (2 times)
p. 134, line 8 below	$F(x)$ is (piecewise) continuously differentiable	$F(x)$ is continuous and (piecewise) continuously differentiable
p. 143, line 1 in Ex. 24.7	$S_n : \Omega \to \{0, 1\}$	$S_n : \Omega \to \{0, 1, \dots, n\}$
p. 157, line 6 below	Since F has...	Since F, G have...
p. 178, line 7 above	$\phi''(\eta) \cdots \Rightarrow \phi'(0) = -1$	$\phi''(\eta) \cdots \Rightarrow \phi''(0) = -1$
p. 178, line 2 below	Theorem 28.6	Theorem 28.7
p. 193, line 5 above	$\mathbb{E}\cos(x\xi)$	$\mathbb{E}\cos(X\xi)$
p. 203, line 11 above	alerady	already
p. 211, line 4 above	$\limsup_{n\to\infty} \mathbb{P}\big(\lvert S_n - Z\rvert > 6\epsilon \text{ i.o.}\big)$	$\mathbb{P}\big(\lvert S_n - Z\rvert > 6\epsilon \text{ i.o.}\big)$
p. 230, line 6 above	$\int_{\mathbb{R}^d} f(y,x)\,\mu(dx)$	$\int_{\mathbb{R}^n} f(y,x)\,\mu(dx)$
p. 235, line 4 below	$\frac{dz_k}{2\pi}$	$\frac{dz_k}{\sqrt{2\pi}}$
p. 238, line 1 above	requires $\dots = h(U, w)$	requires $\dots = \mathbb{E}h(U, w)$
p. 245, line 4 above	$\max_{\lvert\zeta\rvert\leq 1/2}$	$\max_{\lvert\zeta\rvert\leq\lvert z\rvert\leq 1/2}$
p. 256, Thm. 38.14.c)	C^2_{i-1}	C^2_i
p. 259, Thm. 39.6.b)	$\sup_{n\in\mathbb{N}}$	$\sup_{n\in\mathbb{N}_0}$
p. 262, Def. 40.1	$X_{\sigma_i}(\omega) > a,\ X_{\tau_i}(\omega) < b$	$X_{\sigma_i}(\omega) > b,\ X_{\tau_i}(\omega) < a$
p. 264, line 2 above	$\&X_{n-1} > a$	$\&X_{n-1} \geq a$

turn over

Page, Line	Reads	Should Read
p. 264, line 3 above	$\&X_{n-1} \le b$	$\&X_{n-1} > b$
p. 277, Thm. 43.6.a)	$\in \mathbb{R}$ exists	$\in \overline{\mathbb{R}}$ exists
p. 277, Thm. 43.6.b)	then	then $X_{-\infty} \in \mathbb{R}$ and
p. 281, line 11,12 below	X_n^p, X_∞^p (7 times)	$\lvert X_n\rvert^p, \lvert X_\infty\rvert^p$ (7 times)
p. 285, line 15 below	$\mathbb{P}(L = x)$	$\mathbb{P}(L \le x)$
p. 290, (45.9)	$n \in \mathbb{N}$	*delete* $n \in \mathbb{N}$
p. 330, 51.3.b)	$S_T - S_0 \in L^2$	$S_T - S_0 - T\mathbb{E}X_1 \in L^2$
p. 332, line 2 below	$\mathbb{E}\frac{T_{a,b}}{b-a} = \ldots$	$\mathbb{E}\frac{T_{a,b}}{b-a} \le \ldots$
p. 343, Thm. 52.11	ergodic $MC(P)$.	ergodic $MC(P)$ such that $r = \#E < \infty$.
p. 346, line 6 below	$\sum_{j\in E} \mu_j p_{ji}^{(s)} \pi_i + d_i^{(s)}$	$\sum_{j\in E} \mu_j p_{ji}^{(s)} = \pi_i + d_i^{(s)}$
p. 348, line 6 below	$(\rho(P) + \epsilon)^m$	$\left(\rho(P) + \frac{1}{2}\epsilon\right)^m$
p. 352, line 1 below	U_t	U_{t+1}
p. 353, lines 2,3, 7 above	U_t (3 times)	U_{t+1}
p. 355, line 2 above	X_n	X_t
p. 356, line 11 below	$X_{t+1}^i = j$	$X_1^i = j$
p. 356, line 8–10 below	i_0 (3 times)	i
p. 357, line 8–10, 13 above	i_0 (8 times)	i
p. 363, line 5 above	$\inf\{u > 0 \mid X_{\tau_t+u} \in W\}$	$\inf\{u > 0 \mid X_{\tau_t+u} \in W\} + \tau_t$
p. 368, line 3 below	$\sum_{t=0}^{\infty}$	$\sum_{t=1}^{\infty}$
p. 387, line 7,8 below	$\xrightarrow[n\to\infty]{\mathbb{P}}, \quad \xrightarrow[n\to\infty]{d}$	$\xrightarrow[t\to\infty]{\mathbb{P}}, \quad \xrightarrow[t\to\infty]{d}$
p. 408, line 7 above	$\left\{\tau_U \le t + \frac{1}{n}\right\}$	$\left\{\tau_U < t + \frac{1}{n}\right\}$
p. 408, line 11 above	$\sup_{t\ge 0} \ldots, \sup_{n\ge 1} \ldots$ (2 times)	$\limsup_{t\to\infty} \ldots, \limsup_{n\to\infty} \ldots$ (2 times)
p. 410, line 10 above	$\mathbb{P}(B_\tau = -b)$	$\mathbb{P}(B_\tau = b)$

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