ERRATUM TO "MARTINGALES OF STRONGLY MEASURABLE PETTIS INTEGRABLE FUNCTIONS"

BY

J. J. UHL, JR.

The discussion immediately before the statement of Theorem 2.3 of [1] is incorrect. Effectively it assumes that if $\mathcal{F}$ is a field and $\sigma(\mathcal{F})$ the $\sigma$-field generated by $\mathcal{F}$, then a $\sigma$-finite measure on $\sigma(\mathcal{F})$ must be $\sigma$-finite on $\mathcal{F}$. This is easily seen to be false. To correct this situation, add the following statement to the hypothesis of Theorems 2.3 and 3.1 of [1].

\[ (*) \text{ For each } E \in \bigcup_{r} B_{r} \text{ with } \mu(E) > 0 \text{ there is } E' \in \bigcup_{r} B_{r} \text{ with } \mu(E') > 0 \text{ and } \sup_{E'} \|f\| d\mu < \infty. \]

Condition (*) ensures in the discussion immediately before the statement of Theorem 2.3 of [1] that the measure $\int_{\cdot} \|f\| d\mu$ is $\sigma$-finite relative to $\bigcup_{r} B_{r}$ and the argument is now correct.

REFERENCE


DEPARTMENT OF MATHEMATICS, UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN, URBANA, ILLINOIS 61801