ERRATUM TO "MARTINGALES OF STRONGLY MEASURABLE PETTIS INTEGRABLE FUNCTIONS"

BY

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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 σ -field generated by $\mathcal{F}$, then a σ -finite measure on $\sigma(\mathcal{F})$ must be σ -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].

(*) For each $E \in \bigcup_{\tau} B_{\tau}$ with $\mu(E) > 0$ there is $E' \in \bigcup_{\tau} B_{\tau}$ with $\mu(E') > 0$ and $\sup_{\tau} \int_{E'} \|f_{\tau}\| d\mu < \infty$.

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

REFERENCE

1. J. J. Uhl, Jr., *Martingales of strongly measurable Pettis integrable functions*, Trans. Amer. Math. Soc. 167 (1972), 369–378.

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