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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