Mathematics and Economic Modeling Corrections

Summer 2014(ay) Prof. Akihiko Matsui

1. In the definition of convergence in measure:

$$\lim \mu(\lbrace x | |f_n(x) - f(x)| < \varepsilon \rbrace) = 0$$

should read

$$\lim \mu(\lbrace x | |f_n(x) - f(x)| > \varepsilon \rbrace) = 0.$$

2. In the definition of integrability of simple functions:

$$\alpha_i \neq 0 \Rightarrow \mu(E_i) = 0$$

should read

$$\alpha_i \neq 0 \Rightarrow \mu(E_i) < \infty.$$