• (p.3) The boundary of $E$ is the set of points which are in the closure of $E$ but not in its interior.

• (p.30) The formula for the product $fg$ should read:

$$fg = \frac{1}{4}[(f + g)^2 - (f - g)^2].$$

• (p.32) To complete the proof of Theorem 4.3 in fact requires the argument given on the following page.

• (p.166) In the middle of the page, the quantity $$\int S_N(f) - S_M(f)$$ should be replaced by $$\int S_N(f) - S_M(f)^2.$$  

• (p.169) $\sum_{k=1}^{\infty} a_k e_k'$ should read $g = \sum_{k=1}^{\infty} a_k e_k'$.

• (p.171) At the bottom of the page, one should read $e^{inx}2\pi a_n$ instead of $e^{inx}a_n$.

• (p.170) In the discussion of completion, the end of the last paragraph should read:

To see that $H$ is complete, let $\{F^k\}_{k=1}^{\infty}$ be a Cauchy sequence in $H$, with each $F^k$ represented by $\{f^k_n\}_{n=1}^{\infty}$, $f^k_n \in H_0$. If we define $F \in H$ as represented by the sequence $\{f_n\}$ with $f_n = f^k_n(N(n))$, where $N(n)$ is so that $|f^k_n - f^j_n| \leq 1/n$ for $j \geq N(n)$, then we note that $F^k \to F$ in $H$.

• (p.188) The definition of a compact set should read: “a set $X \subset H$ is compact if for every sequence $\{f_n\}$ in $X$, there exists a subsequence $\{f_{n_k}\}$ that converges in the norm to an element in $X$”. In other words, the sequence $\{f_n\}$ need not be bounded.

• (p.194 - Exercise 3) $\text{Re}(f,g)$ should be $2\text{Re}(f,g)$.

• (p.301) At the bottom of the page reference should be made to Theorem 1.3 in Chapter 3 (and not Theorem 4).

• (p.302) $H_m$ should be replaced by $A_m(H)$, thus reading

$$\mu(E_\alpha) \leq \mu(E'_\alpha) \leq \mu(\{x : 2 \sup_{m} |A_m(H)(x)| > \alpha\}).$$

• (p.302) One should read ”we know by Theorem 5.1 that $A_m(f)$ converges”.

• (p.303) In the proof of Corollary 5.6, the quantity $|P'(f) - \int_X f d\mu|$ should be replaced by $\|P'(f) - \int_X f d\mu\|_{L^1}$.

• (p.312) In Exercise 1, make the additional assumption that $M$ is closed under finite intersections.
• (p.321 - Problem 7*) In the conclusion $\int_{E_0} f^#(x) \, dx \geq 0$, the function $f^#$ should be replaced by $f$. 