

Correction to lecture 1/30/23:

In the last proof of the day, at one step I concluded that  $\bigcap_{t < s} F_t \neq \emptyset$ . In the next step I said:

"Let  $p \in \bigcap_{t > s} F_t$ ."

This is wrong, what should have been said is:

"Let  $p \in \bigcap_{t < s} F_t$ ."