Corrections and additions for the book "Convex and Stochastic Optimization" by J.F. Bonnans

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Remark 3.1, p. 117
The contruction of a σ-algebra given in this Remark is not correct, one actually needs an argument of transfinite induction, see e.g. in the case of the Borel σ-algebra over real numbers, the book 'Real Analysis' by A.M. Bruckner, J.B. Bruckner, and B.S. Thomson, pages 36-38.

Typo in Corollary 3.51, page 136
Read in second line: "Then $fg \in L^r(\Omega)$" instead of "Then $fg \in L^1(\Omega)$".

Typo in (3.62), page 136
Read "$\mu(\Omega)$" instead of "$\mu(\omega)$".