

**THEOREM 5.49 on page 346.**

Let  $1 \leq p < \infty$  and let  $\mathcal{X} \doteq (M_i)_{i=1}^n$  be a finite subset of  $\mathcal{H}_0^p$ . Assume that if  $i \neq j$  then the martingales  $M_i$  and  $M_j$  are strongly orthogonal as local martingales, that is  $[M_i, M_j] = 0$  whenever  $i \neq j$ . If these assumptions hold then  $\mathcal{X}$  has the Integral Representation Property in  $\mathcal{H}_0^p$  if and only if the underlying probability measure  $\mathbf{P}$  is an extremal point of  $\mathfrak{M}^p(\mathcal{X})$ .

The theorem is clear from the proof, but unfortunately it is incorrectly formulated.