

Bernstein Functions: Theory and Applications (2nd edition)

de Gruyter, Studies in Mathematics 37, Berlin 2012, ISBN: 978-3-11-025229-3

by

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List of misprints and smaller additions for the 2nd edition. Date: June 29, 2017.

PAGE, LINE	READS	SHOULD READ
p. 36, l. 7/8 above	<i>delete the words “if it is hermitian, i.e. $f(s^*) = \overline{f(s)}$, and”</i>	<p><i>Comment:</i> In fact, a function f satisfying the condition (4.2) for all $n \in \mathbb{N}$, $s_1, \dots, s_n \in S$ and $c_1, \dots, c_n \in \mathbb{C}$ is automatically hermitian. Therefore, it is not necessary to require this in the statement. The proof that (4.2) implies the hermitian property of f is exactly the argument used in the proof of Lemma 4.2: Observe that (4.2) means that the matrix $F = (f(s_j) + \overline{f(s_k)} - f(s_j + s_k))_{j,k=1}^n$ is a hermitian matrix, i.e. $\overline{F} = F^\top$. For $n = 2$, $s_1 = 0$ and $s_2 = s$ we get</p> $\begin{aligned} & \begin{pmatrix} f(0) & f(s) + \overline{f(0)} - f(s) \\ f(0) + \overline{f(s)} - f(s^*) & f(s) + \overline{f(s)} - f(s + s^*) \end{pmatrix} \\ &= \begin{pmatrix} f(0) & f(0) + \overline{f(s)} - f(s^*) \\ f(0) & f(s) + \overline{f(s)} - f(s + s^*) \end{pmatrix}^\top \\ &= \overline{\begin{pmatrix} f(0) & f(0) + \overline{f(s)} - f(s^*) \\ f(0) & f(s) + \overline{f(s)} - f(s + s^*) \end{pmatrix}} \\ &= \begin{pmatrix} \overline{f(0)} & \overline{f(0) + \overline{f(s)} - f(s^*)} \\ \overline{f(0)} & \overline{f(s) + \overline{f(s)} - f(s + s^*)} \end{pmatrix} \end{aligned}$ <p>If we compare the top left entries we get $f(0) = \overline{f(0)}$ and for the bottom left entries we then get $f(s) = \overline{f(s^*)}$.</p>
p. 57, l. 5 above	$0 < \alpha \leq 1$	$0 < \alpha < 1$

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		<i>An additional comment:</i> If $\alpha = 1$ the two integrations lead to $f(\lambda) = f''(1)(\lambda \log \lambda - \lambda) + f''(1)C\lambda$. Since this function grows faster than any linear function, this is not a Bernstein function, ruling out the case $\alpha = 1$.
p. 61, l. 13 above, Theorem 5.22 (i)	$f = \mathcal{L}\pi$	$e^{-f} = \mathcal{L}\pi$
p. 73, l. 5 above, (6.2)	$\frac{2}{\pi} \int_{-\infty}^{\infty} \frac{\operatorname{Im}f_n(-s+ih)}{(s+z)^3} ds$	$-\frac{2}{\pi} \int_{-\infty}^{\infty} \frac{\operatorname{Im}f_n(-s+ih)}{(s+z)^3} ds$
p. 74, l. 11 above	$\frac{2}{\pi} \int_{-\infty}^{\infty} \dots ds$	$-\frac{2}{\pi} \int_{-\infty}^{\infty} \dots ds$
p. 74, l. 8 below	$\int_{-\infty}^{\infty} \dots \Pi(ds)$	$-\int_{-\infty}^{\infty} \dots \Pi(ds)$
p. 77, l. 9 below	$\mathbb{C} \setminus (-\infty, 0]$	$\mathbb{C} \setminus \mathbb{R}$
p. 106, l. 7 above	$\gamma \in (0, 1 - \alpha]$	$\gamma \in [\alpha, 1 - \alpha]$
p. 127, l. 2 after Table 9.1	$\log\left(1 + \frac{\lambda}{a_n}\right) - \log\left(1 + \frac{\lambda}{b_n}\right)$	$\log\left(1 + \frac{\lambda}{b_n}\right) - \log\left(1 + \frac{\lambda}{a_n}\right)$ (i.e. sign error)
p. 225, l. 10 below	$\operatorname{Im}[(f(z) - f_k(z))/f(z)]$	$\operatorname{Im}[(f(z) - f_k(z))/f_k(z)]$