Brownian Motion — An Introduction to Stochastic Processes

de Gruyter Graduate, Berlin 2014, ISBN: 978-3-11-030729-0

by

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List of misprints and smaller additions to the present text. Date: September 7, 2017.

PAGE, LINE	READS	SHOULD READ
p. 6, l. 10 above	$X \sim N(0,1)$	$X \sim N(0,\sigma^2), \mathbb{V}X = \sigma^2$
p. 17, l. 5 below	$B(t_j)$	$B(t)$
p. 53, l. 1 below	$b^2\mathbb{P}(B_\tau = -a)$	$b^2\mathbb{P}(B_\tau = b)$
p. 108, l. 12 below	$\mathbb{E}\tau_{\overline{\mathbb{B}}^c(x,r)}$	$\mathbb{E}^x\tau_{\overline{\mathbb{B}}^c(x,r)}$
p. 111, Prob. 5(d)	$\\|P_t u - u\\|_{L^p}$	$\\|\tilde{P}_t u - u\\|_{L^p}$
p. 111, Prob. 8(b)	$\inf u_n(x) = \mathbb{1}_K$	$\inf_n u_n(x) = \mathbb{1}_K(x)$
p. 112, Prob. 11	*add the following:*	such that $\mathfrak{D}(B) \subset \mathfrak{D}(A)$.
p. 112, Prob. 11(a)	*add the following:*	on $\mathfrak{D}(B)$.
p. 121, l. 15 above	that A has a resolvent	that L has a resolvent
p. 133, l. 14 above	$\mathbb{B}(x,\delta) \subset D$	$\overline{\mathbb{B}}(x,\delta) \subset D$
p. 249, l. 7 below	$\int_s^t \|b_j(s,\omega)\|\,ds$	$\int_s^t \|b_j(r,\omega)\|\,dr$
p. 258, l. 7 above	$f : \mathbb{R}^m \to \mathbb{R}$ be a $\mathcal{C}^2$-function	$f : \mathbb{R}^m \to \mathbb{R}$ one has
p. 272, l. 7 above	$\left(\mathbb{E}e^{\langle X\rangle}\right)^{1-c}$	$\left(\mathbb{E}e^{\frac{1}{2}\langle X\rangle_\infty}\right)^{1-c}$ (which is finite by (18.5))
p. 285, l. 3 below	$p\int_0^t \|X_s\|^{p-1}\,dX_s$	$p\int_0^t \operatorname{sgn}(X_s)\|X_s\|^{p-1}\,dX_s$
p. 321, Prob. 14(d)	$\partial_s u(x,X_s)$	$\partial_t u(x,X_s)$

We would like to thank the following readers for their comments and their contributions to this list:
Robert Baumgarth (Dresden), Franziska Kühn (Dresden), Rocco van Vreumingen (Amsterdam)