

# Brownian Motion — An Introduction to Stochastic Processes

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by

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List of misprints and smaller additions to the present text. Date: June 13, 2017.

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

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