

Corrections

- p. 85, l.5 $\{\tau > n - 1\} \in \mathcal{F}_{n-1}$ ($n - 1$ not $n + 1$)
- p. 114, l. 14 $\gamma(t, s) = \dots = tsE(B(t)B(s)) = ts \min(t, s)$
- p. 195, l. 17 $E \int_0^t X^2(s) ds < \infty$
- p. 213, Example 8.4. Should be $\{T \geq t\}$ instead of $\{T \leq t\}$.
- p. 254, l. 10 random time T (not t)
- p. 272, l. 13, 16 $e^{\mu+1/2}$ got lost, $e^{\mu+1/2}Q(X > a)$
- p. 395, Exercise 5.4 should be sign +, $e^t(1 + \int_0^t e^{-s} dM(s))$
Exercise 5.4 should be $U^2(t)d(B(t) + t)$
- p. 396, Exercise 6.2 x is missing next to α , $L = \dots - \alpha x \frac{d}{dx}$
- Exercise 6.7 insert $\frac{1}{2}$ in front of second derivative
- p. 401, Exercise 10.3 should be $\Phi((\mu + \sigma^2 - K)/\sigma)$