A BASIC COURSE IN PROBABILITY THEORY, 2nd Edition: ERRATA

The red describes the change and location, while the black typeset is the correct content.

TECHNICAL CORRECTIONS

1. p.31, Remark 2.1: Replace Chapter IV by Chapter VIII
2. p. 57, 7 lines up: Replace “integrability” by inequality ...
3. p. 57, 5 lines up: Open a parenthesis ( and delete the factor ‘y’ from first equation of display ...
4. p. 97, 7 & 8 lines down: Replace τ by h∗ as indicated ...
5. p. 97, 9 lines down: Replace h∗ by h as indicated ...
6. p. 97, 12 lines down: Replace '=' by ≥ ...
7. p. 97, 13 lines down: Replace '=' by ≥ ...
8. p. 97, 14 lines down: Raise σ√nx to be part of exponent ...
9. p. 97, 3 lines up: Replace τ by h∗|R n | = ϕ n (h∗) ϵ n
10. p. 97, last line: Replace X 1 by ˜Y 1 ...
11. p.98, 8 lines up: Replace e aY by e ha on right side of inequality ...
12. p. 127, 6 lines up: Replace = m by ≤ m ...
13. p. 127, display (6.62): Replace σn by σ√n in argument for φ n ...
14. p. 128, last line of (6.64): Replace 1 by ρ as indicated ...
15. p. 128, last display in the proof of Theorem 6.17: Replace 98 by 9.6 and divide expression in brackets by T on right side of inequality ...
16. p.128, last line in the proof of Theorem 6.17: Replace 4π by the indicated bound ...
17. p. 134, Exercise 25(i): Insert superscript n for φ n in displayed equation ...
18. p. 136, 6 lines down: Delete ‘given by’ and insert for Z k = S k − S k−1, ...
19. p. 136, 8 lines down: Replace Y k+1 by Z k+1 in displayed equation and insert period at end of display.
20. p.149, 10 lines down: Replace $|E| < Q_n(\{\omega \in C[0,1] : |\omega_0| > B\}) < \eta, \ n = 1, 2, \ldots$

21. p.149, 12 lines down: Replace $|E\epsilon$ by $\geq \epsilon$ and replace $|E\eta$ by $< \eta$ $Q_n(\{\omega \in C[0,1] : \nu_\omega(\delta) \geq \epsilon\}) < \eta, \ n \geq 1$

22. p. 151, 2 lines down: Replace ‘p’ by ‘M’ in exponent of $2$ belong to $\{0,1,2,\ldots,2^{M+1}\}$.

23. p.151, 2 lines down: Replace $L_n$ by $L_M u^*, v^* \in L_M$

24. p. 151, 2 lines down: Replace $-n - 1$ by $-M - 1$ in the exponent $|u - u^*| \leq 2^{-M-1}$

25. p. 155, 6 lines down: Replace $\Rightarrow$ by comma. Suppose that $d_{BL}(Q_m, Q) \to 0$

26. p. 172, 6 lines down: Delete ‘is product space’ following ‘the product space’ … i.e., the product space, $X_t(\omega) = x_t$


28. p.238, line before Lemma 1: Replace ‘Alexandrov’s theorem 7.1’ by ‘Proposition 1.6’ Proposition 1.6

29. p. 242, Theorem 1.3, 3rd line: Replace $S$ by $C(S)$ then $\mathcal{H}$ is dense in $C(S)$, i.e., $\overline{\mathcal{H}} = C(S)$. 