

CORRECTIONS OF KNOWN ERRATA AS OF OCTOBER 23, 1997

Page 22: The space Ψ should be defined as the collection of *nonempty* compact subsets of \mathcal{X} .

Page 32, Problem 15: Change to read “Show that if Y is of degenerate type and $Y \neq 0$ a.s., then ... ”.

Page 32, Problem 17: Delete words at beginning of second sentence, so it reads “Prove that if $a > 0$... ”

Page 35, Problem 31: $\lfloor X \rfloor$ should be $\lfloor nX \rfloor$.

Page 36, Example 1: Insert $d\theta$ into the last iterated integral.

Page 43, Lemma 4: Replace $E(Y) \leq E(Z)$ by $E(X) \leq E(Y)$.

Page 48, Problem 33: Delete the words “Use Proposition 19 to”.

Page 55: Delete comma after θ_n in first line.

Page 67, Problem 22: The covariance matrix should be denoted by Σ .

Page 108, Problem 10: Eliminate the second sentence.

Page 637, first sentence of last paragraph: T_∞ should be U_∞ .

Page 654, Problem 13: This problem should only be done for the contact process in Example 2. The statement is not true for the contact process with threshold birth rates, and a stronger statement is to be proved in Problem 12 for the contact process with sexual reproduction.

Page 660, first sentence following displayed formula: Insert “and $d_x > 0$ ” between “ $r = 1$ ” and the comma.

Page 667, Theorem 4: In the integral, dt should be du .

Page 672, Formula (33.18): The qualification a.s. should be attached to the formula.

Page 697: Replace “subset” by “superset” in the definition of closure.

Page 702: Eliminate the erroneous Theorem 10 and Problem 21.

Page 723: Martin Gardner is spelled incorrectly.