

ERRATUM

On page 174 of the book “Stochastic tools in Mathematics and Science”, by A.J. Chorin and O.H. Hald, the second equation in equations (9.3) should read:

$$\frac{d}{dt}P_1 = -Q_1(1 + \frac{1}{1 + Q_1^2}),$$

and not as printed. Two lines further down, the relation between \hat{H} and H has a wrong sign; it should be:

$$\hat{H} = -\log \int e^{-H(q_1, p_1, q_2, p_2)} dq_2 dp_2.$$



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