

## Typos in Probability: Theory and Examples, 3rd Edition

Page 4, part (iv) of (1.1):  $F(x-) = P(X < x)$

Page 4, line -3:  $\{X \leq y\} \downarrow \{X \leq x\}$

Page 8, Exercise 1.10: 1. for  $x \in (g(\alpha), g(\beta))$  [missing ]]

2. the answer is  $(1/a)f((y-b)/a)$

Page 12, (3.1a): superfluous "If".

Page 16, line (b):  $Y > M$  should be  $|Y| > M$ .

Page 43: reference to exercise 3.10 of Chapter 2 (two thirds of the way down the page) should be to Exercise 3.23.

Page 95 line 1: add "for  $x \in hZ$ " at the end of first line.

Page 135, line -4: period should be a comma.

Page 158: Example should be numbered 7.5, not 7.4.

Page 158 in (7.17): " $t^{3/2}$ " should be " $t^{2/3}$ ".

Page 160, last line:  $-\epsilon^2$  should be  $-\epsilon^{-2}$ .

Page 198: the sentence just before (3.6) is probably meant to go just before Theorem (3.7).

Page 200, fourth line of the proof:  $1 < k < n$  should be  $1 \leq k < n$ .

Page 243, top:  $P(X = \infty) = 0$  is not the right reason to cite since it has not been shown for  $\nu$ :  $\mathbb{Q}$  refers to  $\mu$ , with respect to which  $\{X = \infty\}$  always has probability 0. Instead, need to argue that  $L^1$ -convergence implies  $P(X = 0)$  is not equal to 1, hence by dichotomy  $P(X = 0) = 0$ , which now implies mutual absolute continuity.

Page 250, line 9: parentheses needed around  $(p - 1)$  in the denominator.

Page 253: Reference to Kronecker's Lemma at the end of the proof of (4.10) should be to (8.5) of Chapter 1, not (8.1) of Chapter 1.

Page 254, line 5: displayed equation is missing a period at the end.

Page 306, Example 4.7: the exercise referred to should be 3.10, not 3.9.

Page 374, line 4 from bottom:  $t \mapsto \Omega(t)$  should be  $\omega \mapsto \omega(t)$ .

Page 375, proof of Theorem (1.5):  $\eta$  is not really needed.

Page 430, equation (8.11): a factor of  $2 \cdot (-1)^m$  is missing from the summand. Also, what happened to figure 7.8.1 from the second edition?

Page 459, in Exercise 4.3:  $j_m$  should be  $a_j$ .

Page 477: space should go after comma, not before (first line)

Page 494: the change of variables formula is on page 17, not page 16.

Incorrect section heads: 307, 377, 465