Errata:

《An Introduction to Stochastic Dynamics》
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P30, line 2: $\mathbb{E}X|\ldots|^p$

P30, bottom: $p, q>1, 1/p+1/q=1$

P31, line 5: $\sigma >0$. 

P31, line 18: $M^k(0)$

P36, lines 19, 20, 23, 24, 27: $B(0, T) \times F, (0, T) \times \Omega, ...$

P36, lines 20, $F$ changes to $B(0, T); B(0, T)$ changes to $F$

P51, line -5: Move $1/\Delta t$ to the left side

P55, line 11: delete extra $\int_0^\infty$

P65, line 15: Missing subscript $i$ in $\tau_{i}$

P79, first sentence in Example 4.13): $X^2 \rightarrow X_t^2$

P86, at the end of (4.82): Delete the extra $)$

P88, line -3: $R^n$

P89, line 1 and line 3(twice): $R^n$; line 3: second term in the right hand side--- should be double bar $||...||$

P113, line 4: ridges $\rightarrow$ ridge

P116, line 4: $X_t \rightarrow X(t)$

P123, lines under (5.81) and (5.82): should be $R^n$

P126, Example 5.22: change $W_t \rightarrow B_t$

P129, Problem 5.1: change $W_t$ to $B_t$, and change $W_s$ to $B_s$

P130, Problem 5.3: linear $\rightarrow$ nonlinear
P131, Problem 5.9: D=(1, 2)

P131, Problem 5.8: change W_t to B_t

P135, eqn (6.3): \( \phi_0(x_0)=x_0 \)

P137, line 2: should be (6.6)

P153, line 2: should be (t, \( \omega \))

P156, line -3: B_\tau(\omega)

P158, line 16: \( m \rightarrow k \)

P159, eqn (6.62): should be B_s(\omega)

P160, eqn(6.67) top: should be \( x^2 \); eqn (6.68) inside parenthesis but before the integral sign: missing "2".

P172, line 19: \( F \rightarrow F(t) \)

P175, line 7: \( \xi_t \) should be \( \xi \)

P179, eqns (6.125): should be \((\omega, x^s)\)

  Left hand side of Eqn (6.126): \((\omega, x^s)\)

  Right hand side of eqn (6.127): \((\omega, x^u)\)

  Left hand side of eqn (6.128): \((\omega, x^u)\)

P192, at the end of line -8, add: Recall that \( L_t \) has a cadlag modification on \( \Omega_0 \) and \( P(\Omega_0)=1 \) (see Applebaum p 88)

P198 (i) and (iii): \( \sigma \) should be \( \sigma^\alpha \) (see David Applebaum book p 35)

P199 line -4: \( 2\sigma^2 \) should be \( \sigma^2 \)

P200 line 4: \( 2\sigma^2 \) should be \( \sigma^2 \)

P202, eqn (7.21): \( (2k)! \rightarrow 2 \ k! \)

P203, line 10: missing \( c_{\alpha} \) in three places

P209, lines -11 and -12: missing \( c_{\alpha} \) in three places

P212, Figs 7.10-12: \( C \rightarrow c \)

P215, eqns (7.54), (7.55) and (7.56): \( g \rightarrow g(t, \omega) \)
P220, eqn (7.67): the last term of integral, should be \( \sum_{i=1}^{n} y_i p_i g(x) \)

P221, line 9: \( ||y|| < 1 \); Eqn (7.71): \( ||\mathbf{x}_i||^2 \)

P221, line 5: [145, Lemma 17.21, p328]

P236, line -11: \( x > -0.5 \)

P236, line -12: \( P(x) \rightarrow p(x) \)

P237, Fig 7.29: \( P(X) \rightarrow p(x) \)

P238, line -6: \( \phi \rightarrow v \)

P239, eqn (7.107): \( \phi \rightarrow v \)

P239, right hand side of eqn (7.109): \( p(x) \rightarrow p(x, t) \)

P239, line -4: In the first term of the right hand side, delete extra "}"