1. Page 8, add line 3: “All topological spaces in the sequel are assumed to 
be Hausdorff”.
2. Page 16, Theorem 2.1.10, replace $I\mathbb{R}$ by $M_1(\Sigma)$.
3. Page 40, line -6: Normal(0,I) instead of Normal(0,1).
4. Page 58, line 2: replace $\lambda = (1 + v)^{-1}\log((x + v)/(1 + v))$ by $\lambda = (1 + v)^{-1}\log((x + v)/v(1 - x))$.
5. (*) Page 54, Exercise 2.3.26: replace $Z_n = \sum_{i=1}^{n}\eta_i(n)Y_i^2$ by $Z_n = n^{-1}\sum_{i=1}^{n}\eta_i(n)Y_i^2$ throughout the exercise except that in the hint, replace $n^{-1}Z_n$ by $Z_n$.
6. (*) Page 60, line 18: replace $B(\cdot) \geq 1$ by $B(\cdot) \leq 1$.
7. Page 74, line -1, replace $\prod \lambda$ by $\prod \lambda$.
8. Page 76, line 9: should be “unique non negative left eigenvectors”.
9. Page 82, line -13, replace $H(q) \triangleq \ldots$ by $H(q) \triangleq -\ldots$.
11. Page 101, line -11, replace $\Sigma = \mathbb{R}$ by $\Sigma = [0, 1]$.
12. (*) Page 104, line -3, replace “and let . . . ” by “and for a given collection $C_n \subseteq \Sigma^n$ of cardinality $k_n$, let . . . ”.
13. (*) Page 105, line 1, replace “any measure” by “any corresponding measure”. Line 3, add after “is generated” the text “by the preceeding mapping, with $C_n$ as collection of code words”.
14. Page 106, Theorem 3.6.8, part (a): add “for all sufficiently large n”
15. (*) Page 108, Exercise 3.6.10(a), add the condition that $R_1(D) < \infty$.
16. (*) Page 125, line -2, replace $y^{-1}J(xy, y)$ by $|y|^{-1}J(xy, y)$.
17. (*) Page 151, line -9, replace $A \in \mathcal{E}$ by $A \subseteq \mathcal{E}$.
18. Page 153, Figure 4.5.2: the lines are not of $< \lambda_i, x > - g(\lambda_i) = 0$ but rather of $< \lambda_i, x > - g(\lambda_i) = c_i$, where $c_i = f(x_i)$ and $x_i$ is the point of tangency of the line with slope $\lambda_i$ to the graph of $f(\cdot)$.
19. Page 161, line 6, replace $x \in \mathcal{X}$ by $x \in \text{dom} \partial \Lambda^*$.
20. Page 170, line -7, replace for for by for.
21. Page 185, line 16 and Page 187, line 17: add “all absolutely continuous functions with value 0 at 0 ....”

22. Page 188, Equation (5.2.15): the right hand side should be $2e^{-(\delta - E)^{2}/2V}$, where

$$V = \sup_{0 \leq s, t \leq 1} E|X_{t,s}|^2.$$

23. Page 214, display in remark: add ) before the transpose sign in the expression for $I_x(f)$.


26. Page 330, line -5: remove one ) before the period.

27. Page 349, line 16: replace “were” by “where”.

28. Page 355, Theorem D.4: Replace $\Sigma$ by $\Sigma_i$ and replace “is” by “are”.

29. Page 361, line 4: add $f(t, x) : [0, \infty) \times \mathbb{R}^d \rightarrow \mathbb{R}^d$. Equation (E.8), replace $x$ by $x_0$.


31. Page 376, item [KK86]: Replace “Kellenberg” by “Kallenberg”.

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