

Math Corrections

1. Page 10, line -2: t_{p-r+1} instead of t_{p-r} .
2. Page 27, line 13: With the definition (1.32), the monotonicity property does not hold. Instead we have $\|F\|_{k,p} \leq c_{k,p,q} \|F\|_{j,q}$ for some constant $c_{k,p,q}$.
3. Page 29, line 3: Delete "By Proposition 1.2.2".
4. Page 33, line 6: The second sum is up to n .
5. Page 36, line 11: 2.1.7 instead of 2.1.4.
6. Page 40, line 6: $D_{1A,2}$ instead of $D_{A,2}$.
7. Page 45, lines -7 and -10: $s \geq t$ instead of $t \geq s$.
8. Page 52, line 12: $D_u u$ instead of Du_u .
9. Page 58, line -3: $J_n F$ instead of $I_n(f_n)$.
10. Page 67, line 11: $e^{(n+1)t}$ instead of $e^{(n+1)\alpha}$.
11. Page 77, line 8: Leibnitz instead of Leipnitz.
12. Page 77, line 10: $(D^i F) \otimes (D^{k-i} G)$ instead of $\|D^i F\|_{H \otimes i} \|D^{k-i} G\|_{H \otimes (k-i)}$.
13. Page 88, line 14: $|D_{r,s}^2 u_t|^2$ instead of $|D_{r,s}^2 u_t|^p$.
14. Page 95, line -4: The right-hand side of the equality should be

$$E(|F|^q \exp\{-(tW(h) + W(g)) + 1/2 \|th + g\|_H^2\}).$$
15. Page 95, line -3: $-p/(p-q)$ instead of $p/(p-q)$.
16. Page 95, line -2: $e^{1/2 \|th+h\|_H^2}$ instead of $e^{-1/2 \|th+h\|_H^2}$.
17. Page 95, line -1: $-q/(2(p-q))$ instead of $q/(2(p-q))$.
18. Page 96, line -3: The left-hand side of the equality should be

$$\lim_{\varepsilon \rightarrow 0} 1/\varepsilon (F^{\varepsilon h} - F).$$
19. Page 96, line -1: The left-hand side of the equality should be

$$\lim_{\varepsilon \rightarrow 0} 1/\varepsilon (F^{(\varepsilon+x)h}(\omega) - F^{xh}(\omega)).$$

20. Page 98, line -4: “continuous functions” instead of “continuously differentiable functions with bounded derivatives”.

21. Page 100, line -3: $H_\alpha = H_\alpha(F, G)$, instead of H_α .

22. Page 100, line -2: The right-hand side of the equality should be $H^{(i)}(F, G)$.

23. Page 100, line -1: This equality should be

$$H_\alpha(F, G) = H_{\alpha_k}(F, H^{(\alpha_1, \dots, \alpha_{k-1})}(F, G)).$$

24. Page 101, line 2 and page 102, line 5: k_r instead of $k_{k-1}^2 r$.

25. Page 103, line 7: $\{1, \dots, m\}^k$ instead of $\{1, \dots, m\}^j$.

26. Page 103, line -2: A minus sign is missing in the right-hand side.

27. Page 107, line -1: $y = 0$ and $-2\pi < x < -\pi$ instead of $\pi < y < 2\pi$ and $x = 0$.

28. Page 112, line 13: $p > 2$ integer instead of $p > 2$.

29. Page 114, line -8: $+2$ instead of -2 .

30. Page 118, line -8: It should say

$$1/n! (c_p K^p T^{p-1})^n \sup_{0 \leq s \leq T} E(|Y_1(s) - \alpha(s)|^p).$$

31. Page 119, line -11: $\sup_{0 \leq r \leq T}$ instead of $\sup_{0 \leq r \leq t}$.

32. Page 128, line -8: $0 \leq i \leq d, 1 \leq j \leq d$ instead of $0 \leq i, j \leq d$.

33. Page 129, line 15: Kohn instead of Khon.

34. Page 129, line -8: A instead of L.

35. Page 132, line 6: $k = 0, \dots, d$ instead of $k = 1, \dots, d$.

36. Page 134, lines 14 to 17: It should say: It is well known that if a continuous semimartingale vanishes in some interval, then the quadratic variation and the bounded variation component vanish in this interval.

37. Page 138, line -7 and page 139, line -6: $j_0 - 1$ instead of j_0 .

38. Page 139, line 4: Σ_{j+1}^0 instead of Σ_j^0 .

39. Page 141, line -10: $(8\varepsilon)^2$ instead of $8\varepsilon^2$.

40. Page 142, line 14: The left-hand side of the equality should be

$$E[\partial\phi/\partial x_{ij}(X_t)].$$

41. Page 153, lines 9 and 12: The left-hand side of the inequality should be

$$\int_0^1 E(|u_{n+1}(t, x) - u_n(t, x)|^2) dx.$$

42. Page 153, lines 13 and 14: $u_{n-1}(r, z) - u_{n-2}(r, z)$ instead of $u_n(r, z) - u_{n-1}(r, z)$.

43. Page 155, line 3: $(x - 2n)^2$ instead of $(x - 2n)$.

44. Page 155, line 10: $u_0(0) = u_0(1) = 0$ instead of $u_0(0) = u_0(1) = 1$.

45. Page 158, line 2: Remove $\sup_{x \in [0,1]}$.

46. Page 280, line 3: (5.15) instead of (5.14).

47. Page 284, line 6: $\partial K_H/\partial t$ instead of $\partial K_H/\partial r$.

48. Page 285, line -2: $\int_s^T |K|((s, T], r)^2 dr$ instead of $\int_s^T |K|((s, T], s)^2 ds$.

49. Page 292, line 8: particular.

50. Page 295, line -7: The right-hand side of the inequality should be

$$C((t - s)^{H-1/2} + s^{H-1/2}).$$

51. Page 296, line -5: 5.2.2 instead of 5.2.1.

52. Page 299, line -6: (5.47) instead of (i).

53. Page 299, line -4: (5.52) instead of (4.21).

54. Page 301, line -11: Remove the factor $s^{1/2-H}$.

55. Page 312, line -6: Remove integral.

56. Page 323, line -12: $V_e t(\phi)$ instead of $V_t(\phi)$.

57. Page 326, line -10: $V_e T(\phi)$ instead of $V_e t(\phi)$.

58. Page 331, line -2: than instead of that.

59. Page 339, line 5: S_t instead of Set.

60. Page 339, line -6: S_T/S_t instead of S_{T-t} twice.

61. Page 339, line -1: $e^{-r(T-t)}$ instead of e^{T-t} .
62. Page 340, line 4: S_T/S_t instead of S_{T-t} twice.
63. Page 351, line 6: Remove (t).
64. Page 354, line 16: dsdt instead of dsd.
65. Page 356, line -2: Add a factor $(-1)^\alpha$ in the right-hand side.