

# Errata for the book *SDEs for Science and Engineering*

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Note: This errata concerns the printed version (2023). I would be grateful if you report further errors by e-mail to [uhth@dtu.dk](mailto:uhth@dtu.dk).

## Substantial errors

Page	Position	Correction
87	Exercise 4.17, q. 2	Replace $a_j = P_{ij}/P_{ii}$ with $a_j = -P_{ij}/P_{ii}$ .
87	Exercise 4.18	Replace $M_i = \sum_{j=1}^i X_i$ with $M_i = \sum_{j=1}^i X_j$
197	l. 5	"The white curve" should be "The black curve"
219	Last displayed formula	Replace $\mathbb{Q}\{Z \mathcal{G}\} = \mathbb{E}\{L_T Z \mathcal{G}\}$ with $\mathbb{Q}\{Z \mathcal{G}\} = \mathbb{E}\{L_T Z \mathcal{G}\}/\mathbb{E}\{L_T \mathcal{G}\}$
219	l. 5 from bottom	Replace $\mathbb{Q}\{W_t \mathcal{F}_s\} = \mathbb{E}\{W_t L_t \mathcal{F}_s\}$ with $\mathbb{Q}\{W_t \mathcal{F}_s\} = \mathbb{E}\{W_t L_t \mathcal{F}_s\}/L_s$
308	l. 2	Replace $\max\{Y_t : t \geq 0\}$ with $\max\{\log X_t : t \geq 0\}$

## Spelling errors etc.

Page	Position	Correction
24,	Footnote	Change "Physcially" to "Physically"
229	Exercise 9.15	Replace "of in" with "of"
275	theorem 11.6.1	Replace "is $C^2$ satisfies" with "satisfies"
306	l. 15	Replace "There, we found that a" with "There, we found a"
306	l 3 from bottom	Replace $EX_t$ with $\mathbb{E}X_t$ .