Corrigenda

Kiyosi Itô. Stochastic Processes
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Page a, line b from the top and page a, line c from the bottom are denoted by a^b and a_c.

Page and line	*For*	*Read*
3_8	C_i	$\mathcal{C}_i$
5_2	dx	$\mathrm{d}x$
21_{10}	(b)	2
22^8	$\mathrm{e}^{-(1/n)\log\phi(z)}$	$\mathrm{e}^{(1/n)\log\phi(z)}$
23^3	(d)	4
38^3	$Y(m)$	$Y(2m)$
38^6	$Y(m)-a=X_m\vee a-a=(X_m-a)^+$	$Y(2m)-a=X_{2m}\vee a-a=(X_{2m}-a)^+$
38^7	$(X_m-a)^+$	$(X_{2m}-a)^+$
42^{12}	If	It
65_3	A	A_i
73_1	1987.	1987).
94^{12}	(T.4)	(T.5)
95_5	$L(E.E)$	$L(E,E)$
97^{16}	$\alpha=0$	$\alpha>0$
100^3	$+\int_0^\infty$	$+\int_1^\infty$
109^5	$U(b)$	$U_\varepsilon(b)$
111_4	$\mathbf{B}(\mathcal{B}_t)$	$\mathbf{B}(\mathcal{B}_t)$,
118^9	Theorem 3	Theorem 4
120^{13}	$\overline{\mathcal{B}}_t)$	$\overline{\mathcal{B}}_t$
121^9	Theorem 1	Theorem 2
128_9	$a,b,\in R^1$	$a,b\in R^1$

129_4	G_F	G_n
139^3	H_t	H_h
139_5	(f)	6
139_3	$(\alpha - A)$	$(\alpha - A)^{-1}$
140_{11}	$E(u(X_{\tau(r)})$	$E(u(X_{\tau(r)}))$
146_4	for $a \neq 0$,	for $a > 0$ or $a \leq -t$,
147_2	$\int_1^\varepsilon$	$\int_\varepsilon^1$
148_3	$\mathfrak{D}$	$\mathfrak{D}(A)$
152^3	$j_\infty = \infty$	$j_\infty < \infty$
164^{15}	2.11.3	2.11.2
164_1	$H_s^k = I$	$H_0^k = I$
167^{12}	Theorem 1	Theorem 2
174_{10}	R^3	R^k
175^{12}	$\frac{1}{2}\Delta u(a)$	$\frac{1}{4}\Delta u(a)$
177^3	$e_1) > \frac{\varepsilon_n}{2}$	$-e_1) > \frac{\varepsilon_n}{2}$
177^4	$e_i) > \frac{\varepsilon_n}{2}$	$-e_i) > \frac{\varepsilon_n}{2}$
191_5	**2.8.**	**2.8.** Let $X(t)$ be a Brownian motion.
200^{11}	$[-n, -n]$	$[-n, n]$
203^8	$G_n(\mathrm{d}x)$	$G(\mathrm{d}x)$
207_4	$1 + \mathrm{i}z$	$1 - \mathrm{i}z$
212_{13}	Let	(i) Let
217^{10}	$X_2(t) - X_1(s)$	$X_2(t) - X_2(s)$
217^{11}	$X_2(t) - X_1(s)$	$X_2(t) - X_2(s)$
222_6	T_{x^0}	$T_t x^0$
226_4	$r]$	$r\}$
230^6	$\infty)$	$\infty)$.

5^6 *Delete* footnoteThe variance of μ is denoted by $V(\mu)$. *and add a new footnote* The variance of μ is denoted by $V(\mu)$.

Replace 88^9–88^{11} *by the following:*

$$\bigcup_k B_k(\omega) \cup A(\omega),$$

where, letting $\{S_k(\omega)\}$ be the set of all discontinuity points in the interval $(t_1, t_2]$, we define $B_k(\omega) = (X(S_k-,\omega), X(S_k,\omega))$ if $X(S_k-,\omega) \in A(\omega)$, and $B_k(\omega) = [X(S_k-,\omega), X(S_k,\omega))$ if $X(S_k-,\omega) \notin A(\omega)$. We take the Lebesgue measures of both expressions to get

To **Example** *in* p. 128 *the following remark should be added:*
The $d(a,b)$ is not a metric in $R^1 \cup \{\infty\}$, as it does not satisfy

$$d(a,-a) \leq d(a,\infty) + d(\infty,-a)$$

for large a. Map $R^1 \cup \{\infty\}$ onto the unit circle in the complex plane by $\phi(a) = \mathrm{e}^{2\mathrm{i}\arctan a}$, $a \in R^1$, and $\phi(\infty) = -1$ and use the usual distance ($\leq \pi$) along the circle for a metric instead of the d.

Replace 210^3–210^5 *by the following:*
satisfying (a)–(c). Then the conditional expectation with respect to $\mathcal{B}_{n-1}$ gives $M_{n-1} + A_n = M'_{n-1} + A'_n$. Since $M_{n-1} + A_{n-1} = M'_{n-1} + A'_{n-1}$, we have $A_n - A_{n-1} = A'_n - A'_{n-1}$. Therefore $A_n = A'_n$ for all n, since $A_1 = A'_1 \equiv 0$. Hence $M_n = M'_n$.

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