CORRECTIONS - SECOND EDITION - AUGUST 13, 2008

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 $\mathbb{R}^{|\Sigma|}$ by $M_1(\Sigma)$.
3. Page 40, line -6: Normal(0,I) nstead 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 74, line -1, replace Π_λ by $\mathbf{\Pi}_\lambda$.
6. Page 76, line 9: should be "unique non negative left eigenvectors".
7. Page 82, line -13, replace $H(q)\triangleq \ldots$ by $H(q)\triangleq - \ldots$.
8. Page 99, line -2: not *necessarily.*
9. Page 101, line -11, replace $\Sigma = \mathbb{R}$ by $\Sigma = [0,1]$.
10. Page 106, Theorem 3.6.8, part (a): add "for all sufficiently large n"
11. 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 λ_i to the graph of $f(\cdot)$.
12. Page 161, line 6, replace $x \in \mathcal{X}$ by $x \in \mathrm{dom}\partial\Lambda^*$.
13. Page 170, line -7, replace *for for* by *for.*
14. Page 185, line 16 and Page 187, line 17: add "all absolutely continuous functions *with value 0 at 0 ....*"
15. Page 188, Equation (5.2.15): the right hand side should be $2e^{-(\delta-E)^2/2V}$, where
$$V = \sup_{0\le s,t\le 1} E|X_{t,s}|^2\,.$$
16. Page 214, display in remark: add) before the transpose sign in the expression for $I_x(f)$.
17. Page 241, line 6: omit $-$.
18. Page 313, line 9: replace $\mathcal{X}$ by $\mathcal{Y}$.
19. Page 330, line -5: remove one) before the period.
20. Page 349, line 16: replace "were" by "where".

21. Page 361, line 4: add $f(t,x) : [0,\infty) \times \mathbb{R}^d \to \mathbb{R}^d$.
22. Page 367, in [BryD95]: replace 23–24 by 23–34.
23. Page 376, item [KK86]: Replace "Kellenberg" by "Kallenberg".