

Errata of “Applied Stochastic Analysis” by E-Li-Vanden-Eijnden

1. Line -14 on page 12: $F(x) = \mathbb{P}(X \leq x)$.
2. Line -12 on page 136: $\text{Cov}(W_s, W_t | W_T) = \frac{s(T-t)}{T}$.
3. Line -3 on page 248: $\frac{\partial \phi}{\partial t} + H(\mathbf{x}, \nabla_{\mathbf{x}} \phi) = 0$.
4. Line 2 on page 173: $\mathcal{L}f(\mathbf{x}) = -\frac{n-1}{2}\mathbf{x} \cdot \nabla f(\mathbf{x}) + \frac{1}{2}\Delta f(\mathbf{x}) - \frac{1}{2}\mathbf{x} \otimes \mathbf{x} : \nabla^2 f(\mathbf{x})$.
5. Line -10 on page 174: $\mathbf{x} \in R_1 \cap R_2$.
6. Line 9 on page 160: “Scheme (7.61) with strong order 2” should be replaced with strong order 3/2.
7. Line -8 on page 182: $\mathcal{L}u = \frac{1}{2}\Delta u$.