

Some misprints in J.B. Walsh “Knowing the Odds”

(Updated September 13th, 2022) This list only contains misprints that can be mathematically confusing. Lines with a negative number are counted from the bottom of the page; hence line -11 is page 11 from the bottom.

page 4, line -6: \mathcal{F} should be \mathcal{F}_0 .

page 120, exercise 4.1: In a), the right hand side should be $\cup_{m=0}^{\infty} \cap_{j=m}^{\infty} \Lambda_j$. In b), the right hand side should be $\cap_{m=0}^{\infty} \cup_{j=m}^{\infty} \Lambda_j$.

page 135, line 1: There are $3n(n-1)$ (and not $n(n-1)$) terms of the form $E(X_i^2 X_j^2)$ for each pair (i, j) with $i \neq j$ (see <https://www.uio.no/studier/emner/matnat/math/STK-MAT3710/h19/stkmat3710h19los.pdf>). The rest of the argument works fine anyway.

page 144, line 7: The definition should be

$$f(x) = \sum_k \frac{k}{2^n} I_{B_{kn}}(x)$$

page 144, line 9: $f_n(X) = \underline{X}_n$ should be $f_n(X) = \underline{Y}_n$.

page 148, problem 5.11: Three misprints: In the first line of a), $S_n(\omega)$ should be $S_k(\omega)$. In d), X_k^2 should be S_k^2 . In equation (5.4), the first occurrence of S_n should be S_k .

page 153, line 9: $|\phi(s+t) - \phi(s)|$ should be $|\phi(s+t) - \phi(t)|$.

page 154, line -4: e^{hx} should be e^{ihx} , and e^{-hx} should be e^{-ihx} .

page 161, problem 6.4: $e^{\frac{z^2 \sigma^2}{2} - z\mu}$ should be $e^{\frac{z^2 \sigma^2}{2} + z\mu}$.

page 162, problem 6.11: Three misprints: In lines 5 and 6, f should be ϕ . In line 7, $\phi(t)0$ should be $\phi(t_0)$.

page 172, line -12: The problem referred to seems to be 6.34.

page 177, line 4: $\frac{S_n - \mu}{\sqrt{n}}$ should be $\frac{S_n - n\mu}{\sqrt{n}}$.

page 177, line 11: The lemma seems to be lemma 6.34.

page 179, line -1: $(1 - \theta_{j_n})$ should be $(1 + \theta_{j_n})$.

page 192, line 22: Theorem 1.7 should be Theorem 1.8.

page 270, line -13: $Z_n \leq \{X|\mathcal{G}\}$ should be $Z_n \leq E\{X|\mathcal{G}\}$.

page 289, line -11: X_T should be Z_T .