**Page 202, equation (4.10.32).** $E$ should be $\mathbb{E}$.

**Page 203, last two lines.** The label (4.10.39) should be on the last line, not the next-to-last line.

**Page 207, line 13 from bottom.** The line should be "level $K$ before time $T$ are those for which $L_K(T) > 0.$)".

**page 222, line 11.** $\widetilde{\mathbb{E}} \int_0^T \Theta^2(u) Z^2(u)\, du < \infty$ should be $\mathbb{E} \int_0^T \Theta^2(u) Z^2(u)\, du < \infty$.

**Page 224, lines 15–16.** "Observeed" should be "observed."

**Page 246, line 14.** The line should be "or borrowing at the interest rate $R$ as necessary, satisfies...." The interest rate $R$ should be capitalized.

**Page 250, line 7 from bottom.** And $exp$ is missing. The equation should be

$$\mathbb{E}\exp\left\{ \frac{1}{2} \int_0^T \Theta^2(u)\, du \right\} < \infty.$$

**Page 253, line 6.** And $S(t)$ is missing on the right-hand side. The equation should be

$$dS(t) = r(t)S(t)\, dt + \sigma(t)S(t)\, d\widetilde{W}(t).$$

**Page 253, line 10.** $\mathbb{E}$ should be $\widetilde{\mathbb{E}}$ on the right-hand side of the equation.

**Page 253, line 11 from bottom.** The right-hand side of the equation should be

$$\text{BSM}\left( T, S(0); K, \frac{1}{T} \int_0^T r(t)\, dt, \sqrt{\frac{1}{T} \int_0^T \sigma^2(t)\, dt} \right).$$

**Page 254, line 8 from bottom.** $d\widetilde{B}(u)$ on the right-hand side of the equation should be $d\widetilde{W}(u)$.

**Page 265, lines 9, 11 and 14 from bottom.** $\alpha(u)$ should be $a(u)$.

**Page 266, line 3** $\alpha(u)$ should be $a(u)$.

**Page 291, equation (6.9.47).** $\beta(t, y)$ should be $\beta(T, y)$.

**Page 292, line 10.** There is a $du$ missing. The line should be

$$\frac{1}{2} \int_t^T \int_0^b \gamma^2(u, y) p(t, u, x, y) h_b''(y)\, dy\, du.$$

**Page 324, line 5 from bottom.** The first $S(t)$ should be $dS(t)$. The line should be

$$= e^{r(T-t)} \gamma(t) \big( dS(t) - rS(t)\, dt \big).$$

**Page 325, line 11.** A $dt$ is missing. The equation in the middle of the line should be $d\gamma(t) = -\frac{1}{c} e^{-r(T-t)}\, dt$.

**Page 326, line 2.** "Exlain" should be "explain."

**Page 331, lines 7, 10, and 12.** Replace "lookback call" by "lookback option" in three places.