Page 453, equation (10.7.4). The equation should be

$$C_1' = -\lambda_1 C_1 - \frac{1}{2}C_1^2 - \sigma_{21}C_1C_2 - \frac{1}{2}(\sigma_{21}^2 + \beta)C_2^2 + \delta_1. \qquad (10.7.4)$$

Page 454, line 9. There is a missing comma. The text should be "model parameters $\lambda_1 > 0$, $\lambda_2 > 0$, λ_{21}, δ_1, and δ_2...."

Page 457, equation (10.7.18). C_1 should be C_j. The equation should be

$$\widetilde{W}_j^T(t) = \int_0^t C_j(T-u)\,du + \widetilde{W}_j(t), \quad j = 1, 2. \qquad (10.7.18)$$

Page 457, line 14. The second $Y_1(T)$ should be $Y_2(T)$. The equation should be

$$X = -C_1(\overline{T} - T)Y_1(T) - C_2(\overline{T} - T)Y_2(T) - A(\overline{T} - T).$$

Page 470, lines 5 and 12 from bottom. Change "moment generating" to "moment-generating."

Page 470. The last line should be

$$= \mathbb{P}\{N(t) = 0\} + \sum_{k=1}^{\infty} \mathbb{E}\left[\exp\left\{u\sum_{i=1}^{k} Y_i\right\}\middle| N(t) = k\right] \mathbb{P}\{N(t) = k\}.$$

Page 520, line 8 from bottom. The line should be

$$+ \int_0^t e^{-ru}\tilde{\lambda}\Big[\sum_{m=1}^{M} \tilde{p}(y_m)c\big(u, (y_m+1)S(u)\big) - c\big(u, S(u)\big)\Big]du.$$

Page 521, line 15. $y + 1$ should be $y_m + 1$, so the line is

$$-e^{-rt}\tilde{\lambda}\left[\sum_{m=1}^{M} \tilde{p}(y_m)c\big(t, (y_m+1)S(t-)\big) - c\big(t, S(t-)\big)\right] dt. \qquad (11.7.36)$$

Page 521, line 11 from bottom. The lower limit of summation should be $m = 1$, so the equation is $N(t) = \sum_{m=1}^{M} N_m(t)$.

Page 521, line 10 from bottom. The lower limit in the sum should be $m = 1$, so the sum is $\sum_{m=1}^{M} \tilde{p}(y_m)c(t, (y_m+1)S(t-))$. There is a left parenthesis missing before the y in the integrand of the integral; the integral should be $\int_{-1}^{\infty} c(t, (y+1)S(t-))\widetilde{f}(y)\,dy$. Put a period at the end of the line.

Page 522, line 3. The λ in $\tilde{\beta}\lambda t$ at the end should be $\tilde{\lambda}$. The line should be

$$= e^{-rt}\big[\Gamma(t)\sigma S(t)\,d\widetilde{W}(t) + \Gamma(t-)S(t-)d(Q(t) - \tilde{\beta}\tilde{\lambda}t)\big].$$