Page 352, line 11. In the line beginning "The left-hand and right-hand....," the equation at the end should be $v''(L_*-) = 0$.

Page 358, line 7. The equation should end with "for $x \in \mathcal{S}$," rather than "for $x \in \mathcal{C}$."

Page 380, line 7. The integrator should be $d\widetilde{W}_j(t)$, not $d\widetilde{W}_u(t)$.

Page 382, line 12 from bottom. $W_3(t)$ is a Brownian motion under $\mathbb{P}$, not under $\widetilde{\mathbb{P}}$.

Page 386, line 3 from bottom. There is a du missing after $-\sigma_2(u)\sqrt{1-\rho^2(u)}$ in

$$+\int_0^t \sqrt{1-\rho^2(u)}\,\big(-\sigma_2(u)\sqrt{1-\rho^2(u)}\,du + d\widetilde{W}_2(u)\big).$$

Page 406, line 8. "minimum" is misspelled.

Page 422, last line. Change $Y_2(t)$ at the end of the line to $Y_2(0)$.

Page 430, lines 4 and 5. In both lines, the upper limit of the integral $\int_0^t \big(\sigma^*(u,T)\big)^2 du$ should be t rather than T.

Page 438, equation (10.4.6). The second case on the right-hand side should be

$$L(T,T),\ T \le t \le T+\delta.$$

Page 440, line 5. The second integral $\int_0^T \gamma^2(t,T)\,dt$ should have upper limit of integration T, not t.

Page 451, line 3 from bottom. The left-hand side of the equation should be

$$Y_2(t) - \widetilde{\mathbb{E}}Y_2(t).$$

Page 473, line 8 from bottom. "filtration" is misspelled.

Page 474, line 2. "relative" is misspelled.

Page 526, line 9. Change P in $(\Omega, \mathcal{F}, P)$ to $\mathbb{P}$.

Page 528, line 14. Change $\bigcap_{k=1}^{\infty} A_k = (\bigcup_{k=1} C_k)^c$ to $\bigcap_{k=1}^{\infty} A_k = (\bigcup_{k=1}^{\infty} C_k)^c$.

Page 530, line 1. Change $x_2 \neq K_1$ to $x_2 \notin K_1$.