

1. Page 10, line -2:  $t_{p-r+1}$  instead of  $t_{p-r}$
2. Page 27, line 13: With the definition (1.32) the monotonicity property does not hold. Instead we have  $\|F\|_{k,p} \leq c_{k,p,q} \|F\|_{j,q}$  for some constant  $c_{k,p,q}$
3. Page 29, line 3: Delete “By Proposition 1.2.2”
4. Page 33, line 6: The second sum is up to  $n$
5. Page 36, line 11: 2.1.7 instead of 2.1.4
6. Page 40, line 6:  $\mathbb{D}^{1A,2}$  instead of  $\mathbb{D}^{A,2}$
7. Page 45, lines -7 and -10:  $s \geq t$  instead of  $t \geq s$
8. Page 52, line 12:  $D^u u$  instead of  $D_u^u$
9. Page 58, line -3:  $J_n F$  instead of  $I_n(f_n)$
10. Page 67, line 11:  $e^{(n+1)t}$  instead of  $e^{(n+1)\alpha}$
11. Page 77, line 8: Leibnitz instead of Leipnitz
12. Page 77, line 10:  $(D^i F) \otimes (D^{k-i} G)$  instead of  $\|D^i F\|_{H^{\otimes i}} \|D^{k-i} G\|_{H^{\otimes(k-i)}}$
13. Page 88, line 14:  $|D_{r,s}^2 u_t|^2$  instead of  $|D_{r,s}^2 u_t|^p$
14. Page 95, line -4: The right-hand side of the equality should be

$$E \left( |F|^q \exp \left\{ - (tW(h) + W(g)) + \frac{1}{2} \|th + g\|_H^2 \right\} \right)$$

15. Page 95, line -3:  $\frac{-p}{p-q}$  instead of  $\frac{p}{p-q}$
16. Page 95, line -2:  $e^{\frac{1}{2} \|th+h\|_H^2}$  instead of  $e^{-\frac{1}{2} \|th+h\|_H^2}$
17. Page 95, line -1:  $\frac{-q}{2(p-q)}$  instead of  $\frac{q}{2(p-q)}$
18. Page 96, line -3: The left-hand side of the equality should be

$$\lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon} \left( F^{\varepsilon h} - F \right)$$

19. Page 96, line -1: The left-hand side of the equality should be

$$\lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon} \left( F^{(\varepsilon+x)h}(\omega) - F^{xh}(\omega) \right)$$

20. Page 98, line -4: “continuous functions” instead of “continuously differentiable functions with bounded derivatives”
21. Page 100, line -3:  $H_\alpha = H_\alpha(F, G)$ , instead of  $H_\alpha$
22. Page 100, line -2: The right-hand side of the equality should be  $H_{(i)}(F, G)$
23. Page 100, line -1: This equality should be

$$H_\alpha(F, G) = H_{\alpha_k}(F, H_{(\alpha_1, \dots, \alpha_{k-1})}(F, G))$$

24. Page 101, line 2 and page 102, line 5:  $kr$  instead of  $k2^{k-1}r$
25. Page 103, line 7:  $\{1, \dots, m\}^k$  instead of  $\{1, \dots, m\}^j$
26. Page 103, line -2: A minus sign is missing in the right-hand side
27. Page 107, line -1:  $y = 0$  and  $-2\pi < x < -\pi$  instead of  $\pi < y < 2\pi$  and  $x = 0$
28. Page 112, line 13:  $p > 2$  integer instead of  $p > 2$
29. Page 114, line -8: +2 instead of -2
30. Page 118, line -8: It should say

$$\frac{1}{n!} (c_p K^p T^{p-1})^n \sup_{0 \leq s \leq T} E(|Y_1(s) - \alpha(s)|^p).$$

31. Page 119, line -11:  $\sup_{0 \leq r \leq T}$  instead of  $\sup_{0 \leq r \leq t}$
32. Page 128, line -8:  $0 \leq i \leq d, 1 \leq j \leq d$  instead of  $0 \leq i, j \leq d$
33. Page 129, line 15: Kohn instead of Khon
34. Page 129, line -8:  $\mathcal{A}$  instead of  $\mathcal{L}$
35. Page 132, line 6:  $k = 0, \dots, d$  instead of  $k = 1, \dots, d$
36. Page 134, lines 14 to 17: It should say: It is well known that if a continuous semimartingale vanishes in some interval, then the quadratic variation and the bounded variation component vanish in this interval.
37. Page 138, line-7 and page 139, line -6:  $j_0 - 1$  instead of  $j_0$
38. Page 139, line 4:  $\Sigma'_{j+1}$  instead of  $\Sigma'_j$
39. Page 141, line-10:  $(8\varepsilon)^2$  instead of  $8\varepsilon^2$

40. Page 142, line 14: The left-hand side of the equality should be  $E \left[ \frac{\partial \varphi}{\partial x_j^i}(X_t) \right]$

41. Page 153, lines 9 and 12: The left-hand side of the inequality should be

$$\int_0^1 E(|u_{n+1}(t, x) - u_n(t, x)|^2) dx$$

42. Page 153, lines 13 and 14:  $u_{n-1}(r, z) - u_{n-2}(r, z)$  instead of  $u_n(r, z) - u_{n-1}(r, z)$

43. Page 155, line 3:  $(x - 2n)^2$  instead of  $(x - 2n)$

44. Page 155, line 10:  $u_0(0) = u_0(1) = 0$  instead of  $u_0(0) = u_0(1) = 1$

45. Page 158, line 2: Remove  $\sup_{x \in [0,1]}$

46. Page 280, line 3: (5.15) instead of (5.14)

47. Page 284, line 6:  $\frac{\partial K_H}{\partial t}$  instead of  $\frac{\partial K_H}{\partial r}$

48. Page 285, line -2:  $\int_s^T |K|((s, T], r)^2 dr$  instead of  $\int_s^T |K|((s, T], s)^2 ds$

49. Page 292, line 8: particular

50. Page 295, line -7: The right-hand side of the inequality should be

$$C \left( (t - s)^{H - \frac{1}{2}} + s^{H - \frac{1}{2}} \right).$$

51. Page 296, line -5: 5.2.2 instead of 5.2.1

52. Page 299, line -6: (5.47) instead of (i)

53. Page 299, line -4: (5.52) instead of (4.21)

54. Page 301, line -11: Remove the factor  $s^{\frac{1}{2} - H}$

55. Page 312, line -6: Remove integral

56. Page 323, line -12:  $\tilde{V}_t(\phi)$  instead of  $V_t(\phi)$

57. Page 326, line -10:  $\tilde{V}_T(\phi)$  instead of  $\tilde{V}_t(\phi)$

58. Page 331, line -2: than instead of that

59. Page 339, line 5:  $S_t$  instead of  $\tilde{S}_t$

60. Page 339, line -6:  $\frac{S_T}{S_t}$  instead of  $S_{T-t}$  (twice)

61. Page 339 , line -1:  $e^{-r(T-t)}$  instead of  $e^{T-t}$
62. Page 340, line 4:  $\frac{\bar{S}_T}{S_t}$  instead of  $\bar{S}_{T-t}$  (twice)
63. Page 351, line 6: Remove  $(t)$
64. Page 354, line 16:  $dsdt$  instead of  $dsd$
65. Page 356, line -2: Add a factor  $(-1)^\alpha$  in the right-hand side