

Errata in the third edition of
Stochastic Finance: An Introduction in Discrete Time
 by Hans Föllmer and Alexander Schied

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page 19, Exercise 1.3.3: in both displays, swap $(V - K)^+$ and $(K - V)^+$.

page 32, line 3: replace S^2 and S^3 by S^1

page 157, line 1 in (3.37): \int_0^t should be \int_0^1

page 180, last line in the proof of (c): replace $\lambda \geq 0$ by $\lambda > 0$

page 197, third displayed eqn.: replace $\inf_{Q \in \tilde{\Lambda}_c}$ by $\inf_{Q \in \Lambda_c}$

page 206, line 4: replace Q_1 by Q_0

page 206, line -10: swap Q_1 and Q_0

page 219, second displayed eqn.: it should read $\rho(X) \geq \rho(Y) \geq \dots$

page 224, Exercise 4.6.5: $\hat{\psi}_\beta$ should be $1 - (1 - x^{\frac{1}{\beta}})^\beta$

page 248, last two lines: replace $-\log x_0$ by $+\log x_0$

page 360, 4 lines below (7.4): replace $\bar{X}_=$ by \bar{X}_0

pages 464–466: replace α by λ in (11.22), (11.24), three lines before Section 11.2, and in line 2 of Example 11.13

page 483, one line before Theorem A.13: swap Q and P

page 485, line 5 in the proof of Lemma A.15: replace $\varepsilon < 0$ by $\varepsilon > 0$

page 493, one line after (A.17): replace $D^c = (0, 1) \setminus D$ by $I^c = (0, 1) \setminus \bigcup_{x \in D} I_x$

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