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p. 3, line 3up: Change $B(0, 2^{-m+1})$ to $\overline{B}(0, 2^{-m+1})$

p. 11, line 12dn: Change $C_b(\mathbb{R}^N; \mathbb{C})$ to $C_0^\infty(\mathbb{R}^N; \mathbb{C})$

p. 19, line 8dn: Delete $\int[t]$ from this line

p. 21, line 4up: Replace by Proof. Observe that $u$ can be replaced by $|u|$ and therefore that one can assume that $u \geq 0$. Set...

p. 28, line 7up: Replace $|y - x| \leq \inf |y - x|^2 \leq$  

p. 33, line 12up: Replace $2^{\frac{x}{2}-1}$ by $2^{-\frac{x}{2}-1}$

p. 35, line 7up: Replace $\|k - m\|_\infty = 1$ by $\|k - m\|_1 = 1$ 

p. 35, lines 3up and 1up: Replace $(2^{N+1}N)^{\frac{1}{2}}$ by $2^{\frac{N}{2}}$

p. 36, lines 5dn and 3up: Replace $(2^{N+1}N)^{\frac{1}{2}}$ by $2^{\frac{N}{2}}$

p. 45, line 9dn: Replace $2^2$ by $2^{-2}$

p. 53, line 14dn: Replace $\int_{\mathbb{R}^N}$ by $\int_{\Gamma}$

p. 65, lines 8dn–17dn: Change to such that  

\[ \mathcal{H} := \{ (t, y) : t \in [0, s] \text{ and } |y - p(t)| < 2r \} \subseteq \mathcal{G}, \]

\[ [s - r, s] \times \overline{B}(x, 2r) \subseteq \mathcal{G}, |p(t) - x| < r \text{ for } t \in [s - r, s], \text{ and } u(t, y) \geq u(0, 0) + \delta \text{ for } (t, y) \in [s - r, s] \times \overline{B}(x, 2r). \]

Next, set  

\[ \zeta^0(w) = \inf \{ t \geq 0 : (t, w(t)) \notin \mathcal{H} \} \text{ and } \zeta(w) = \inf \{ t \geq s - r : w(t) \in \overline{B}(x, 2r) \}, \]

and observe that $\|w - p\|_{[0, s]} < r \implies \zeta(w) < \zeta^0(w)$. Hence, since  

\[ u(0, 0) = \mathbb{E}^W[u(\zeta \wedge \zeta^0, w(\zeta \wedge \zeta^0))] \geq u(0, 0)W(\zeta \leq \zeta) + (u(0, 0) + \delta)W(\zeta < \zeta^0) \]

\[ = u(0, 0) + \delta W(\zeta < \zeta^0) \]

and $W(\zeta < \zeta^0) \geq W(\|w - p\|_{[0, s]} < r) > 0$, we would have the contradiction that $u(0, 0) > u(0, 0)$.

p. 76, lines 7up & 4up; p. 77, 1dn: Change $I_\sigma$ to $I_{\sigma_n}$

p. 77, lines 10dn & 11dn: Change $m < 2^n$ to $m < 2^n t$

p. 80, line 7dn: Change “a is” to “is a”

p. 80, line 13up: Change $\mu_t$ to $\mu(t, \cdot)$

p. 80, line 11up: Change $1_{[a, t]}$ to $1_{[p(a), p(t)]}$

p. 87, line 9up: Change $2^2$ to $2^{-2}$

p. 111, line 13up: Change $M(\zeta_{m,n}) \geq 2^{-n}$ to $M(\zeta_{m,n+1}) \geq 2^{-n-1}$
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p. 112, line 8dn: Change $2^{1-2n}$ to $4^{1-n}$

p. 122, line 2dn: Change $\sigma(\tau)^T dA(\tau)\sigma(\tau)$ to $\sigma(\tau)dA(\tau)\sigma(\tau)^T$

p. 124, line 6dn: Change $\nabla(2)\phi$ to $\nabla^2(2)\phi$

p. 128, line 15dn: Change $\sigma^{-1}\xi$ to $\sigma^{-1}(\tau)\xi$

p. 133, line 1up: After “derivatives,” insert “assume that the first derivatives of $\sum_{k=1}^{M} L_{V_k} V_k$ are bounded,”