ERRATA

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

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 $|y - x| \leq \delta$ by $|y - x|^2 \leq$

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

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

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

p. 35, footnote: Replace $\|x\|_\infty = \max_{1 \leq j \leq N} |x_j|$ by $\|x\|_1 = \sum_{j=1}^N |x_j|$

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

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

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

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

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

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

Next, set

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

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

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

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

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

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