A. Klenke, Probability Theory, 2nd edition, Errata, 21.10.2019

p 17, line 5	Replace $a < b$ by $a \leq b$.
p 24, line 3	Replace $a < b$ by $a \leq b$.
p 25, line -6	Replace $[x, 0)$ by $(x, 0)$. Add “for $x < 0$”.
p 26, lines 7, 9	Replace F by F_μ (twice).
p 74, line 27	Replace $=$ by $\geq$
p 89, lines 12, 13	Replace these two lines by: Clearly, $f^+ \leq g^+$ a.e., hence $(f^+ - g^+)^+ = 0$ a.e. By Theorem 4.8, we get $\int (f^+ - g^+)^+ \, d\mu = 0$. Since $f^+ \leq g^+ + (f^+ - g^+)^+$ (not only a.e.), we infer from Lemma 4.6(i) and (iii) $$\int f^+ \, d\mu \;\leq\; \int \big(g^+ + (f^+ - g^+)^+\big) \, d\mu = \int g^+ \, d\mu.$$ Similarly, we use $f^- \geq g^-$ a.e. to obtain $$\int f^- \, d\mu \;\geq\; \int g^- \, d\mu.$$
p134, line 10	Replace $\\|f_n - f\\|_p$ by $\\|f_n - f\\|_p^p$.
p154, line 20	In the definition of ϱ: Erase minus sign.
p196, line 26	Replace $\mathbf{E}[X_s]$ by X_s.
p234, line 5	Replace “$\mathcal{E}_n =$” by “$\mathcal{E}_n \supset$”.
p235, (12.4)	Replace $\big(N\Xi_N(A_l)\big)^{m_l}$ by $\big(N\Xi_N(A_l)\big)_{m_l}$.
p236, line 14ff	Replace Y_{-n} by Y_n.
p261, line 17ff	Replace the definitions of V_n and W_{n+1} by $V_n := \bigcup_{i=1}^n U_i$ and $W_{n+1} := V_{N(\overline{W}_n)}$, respectively.
p263, line -4	We also have to show that $F(-\infty) = 0$ in order that F be a distribution function. This however follows from tightness just as in the lines -3ff.
p276, line 9	Replace $E_j \in \mathcal{E}_j$ by $E_j \in \mathcal{E}_j \cup \{\Omega_j\}$.
p276, line 16	Replace $E_j \in \mathcal{E}_j$ by $E_j \in \mathcal{E}_j \cup \{\Omega_j\}$.
p289, line -6	Replace $\omega \in \Omega$ by $\omega \in E$.

p297, line 1	Replace $H(x)$ by $H_z(x)$.
p297, line 6	Replace $h(y)$ by $h_z(y)$.
p301, line 8	$\|f\|_2 = \|\varphi\|_2/(2\pi)^{d/2}$.
p301, line -3	Factor $1/\sqrt{2\pi}$ in front of the integral is missing.
p304, line 18	Replace (t/a) by (t/θ).
p306, line -7	Replace $\varphi(t)$ by $\varphi_X(t)$.
p316, lines 3, 4	Replace h^n by $\|h\|^n$ (two instances).
p316, lines 13, 14	Replace $\sqrt{2\pi\, n}$ by $1/\sqrt{2\pi\, n}$ (two instances).
p318, line 1	$\mathbf{E}[X^{2k}] = (-1)^k\, u^{(2k)}(0)$.
p335, lines 25, 27	Replace μ_n by ν_n.
p335, line 27	Replace ν by μ.
p341, line 11	The map f_t is not continuous. At this point, we have to work with $g_{t,\varepsilon}(x) = e^{-itx} - 1 - itx\mathbf{1}_{\{\|x\|<1-\varepsilon\}}$ instead of $g_t(x) = e^{itx} - 1 - itx\mathbf{1}_{\|x\|<1}$. We choose $\varepsilon > 0$ such that ν has no atoms at the points of discontinuity $-1+\varepsilon$ and $1-\varepsilon$. By the Portemanteau Theorem (Theorem 13.16(iii)), we get convergence of the integrals. Finally, we let $\varepsilon \to 0$.
p342, (16.16)	Replace $(0, \infty)$ by $\mathbb{R} \setminus \{0\}$.
p344, (16.20)	Replace $i(c^+ - c^-)$ by $-i\ \mathrm{sign}(t)(c^+ - c^-)$.
p353, line 11	Replace $\kappa_{t_{n+1}-t_n}$ by $\kappa_{t_{i+1}-t_i}$.
p356, line 12	Replace $t \in \mathbb{N}_0$ by $t \in I$ (twice).
p408, line 13f	Replace p by r (three times).
p408, line 15	Replace ϱ^k by ρ^k.
p437, line 14	Replace ϱ_i by ϱ_k.
p438, lines 5,6,7	Replace ∞ by 0 (three times).
p448, line 14	Replace $\stackrel{n\to\infty}{\longrightarrow}$ by $\stackrel{m\to\infty}{\longrightarrow}$.
p450, line 7	Of course, the convergence $A_n^\varepsilon \uparrow A_n^0$ holds only on the event $\{S_n \to \infty\}$, wich has probability 1.
p450, lines 9, 10	Replace A_n^ε by A_i^ε (twice).
p450, line 10	Replace $S_n \geq \frac{pn\varepsilon}{2}$ by $S_n \geq S^- + \frac{pn\varepsilon}{2}$.
p450, line 11	Replace $\frac{pn\varepsilon}{2}$ by $\frac{p\varepsilon}{2}$.

p450, line 12ff.	The argument could be given in some more detail. For example: There is an $\varepsilon > 0$ such that $\mathbf{P}[X_1 < -2\varepsilon] > \varepsilon$. Let $L := \liminf_{n\to\infty} S_n$. As shown above, we have $\mathbf{P}[L = \infty] = 0$. The event $\{L > -\infty\}$ is invariant and hence has probability 0 or 1. We assume $\mathbf{P}[L > -\infty] = 1$ and construct a contradiction. Inductively, define stopping times $\tau_1 := \inf\{k \in \mathbb{N} : S_k < L + \varepsilon\}$ and $$\tau_{n+1} := \inf\{k > \tau_n : S_k < L + \varepsilon\} \quad \text{for } n \in \mathbb{N}.$$ By assumption, we have $\tau_n < \infty$ almost surely for all n. Let $\mathbb{F} = (\mathcal{F}_n)_{n\in\mathbb{N}_0} = \sigma((X_n)_{n\in\mathbb{N}})$ be the filtration generated by $X = (X_n)_{n\in\mathbb{N}}$. Let $\mathcal{F}_{\tau_n}$ be the σ-algebra of τ_n-past. Define the events $A_n := \{X_{\tau_n+1} < -2\varepsilon\}$, $n \in \mathbb{N}$. On A_n, we have $S_{\tau_n+1} < L - \varepsilon$. Clearly, A_n is independent of $\mathcal{F}_{\tau_n}$ and thus $$\mathbf{P}\big[A_n \,\big|\, \mathcal{F}_{\tau_n}\big] = \mathbf{P}[A_n] > \varepsilon.$$ By the conditional version of the Borel-Cantelli Lemma (see Exercise 11.2.7), we infer $$\mathbf{P}\Big[\limsup_{n\to\infty} A_n\Big] = 1.$$ This shows that almost surely $S_{\tau_n+1} < L - \varepsilon$ infinitely often and this in turn contradicts the assumption that L be finite. Consequently, we have $\mathbf{P}[\liminf S_n = -\infty] = 1$. The statement for $\limsup S_n$ is similar.
p460, line -6	Replace *Chebyshev's* by *Markov's*.
p489, line -2.	Replace "$a = \lceil (t+s)n \rceil - (t+s)n$ and $a = sn - \lfloor sn \rfloor$" by "$a = (t+s)n - \lfloor (t+s)n \rfloor$ and $a = \lceil sn \rceil - sn$".
p502, line -2,-1	Replace $\tau_n \le s$ by $\tau_n > s$ (three times).
p539, line 5	$I^\beta(x) = \beta \cdot \big(F^\beta(x) - \inf_{y\in\mathcal{M}_1(\Sigma)} F^\beta(y)\big)$.

p551, line 20	$X_i := \left(\int \delta_{\phi_i(x)}\, X(dx)\right)\big|_{(0,\infty)} = \left(X \circ \phi_i^{-1}\right)\big|_{(0,\infty)}$
p551, line 23	Replace $G_1 \geq G_2$ by $G_1 \leq G_2$.
p558, line -3	Replace $X^{n,1} = (X^n_{I^n_1}, X_2, \ldots$ by $\hat{X}^{n,1} = (X^n_{I^n_1}, X^n_1, X^n_2, \ldots$.
p559, line 2	Replace $X^{n,1}$ by $\hat{X}^{n,1}$.
p576, line 18	Replace $\mathcal{P}_T$ by $\mathcal{P}^n_T$.
p577, line -5	Replace $F(X_t) - F(X_0)$ by $F(X_T) - F(X_0)$.
p577, line -3	Replace $\langle X \rangle_t$ by $\langle X \rangle_T$.
p581, line -1	Replace $\sigma^{i,l}_s$ by $\sigma^{l,i}_s$.
p582, (25.17)	Replace $\int_0^t$ by $\int_0^T$ (three times).
p582, line 17	Replace F by $(F(W_t))_{t \geq 0}$.
p587, line 7	Replace $d = 2$ by $d \leq 2$.
p587, line 11	On the r.h.s. replace $\\|W_t\\| < r$ by $\\|W_t\\| \leq s$.
p596, line 18	In the right inequality on the right hand side the factor K is missing.
p599, line 17	Replace $\mathbf{1}_{(0,\infty)}$ by $\mathbf{1}_{[0,\infty)}$.
p599, line -6	Replace $\int_0^1$ by $\int_0^t$.