Corrections to "Lévy Processes in Euclidean Spaces and Groups" - by D.Applebaum *May 2005*

8,+ 2 Change $C_0(\mathbb{R}^d)$ to $C_c(\mathbb{R}^d)$.

9, +14 and 15 Change $\sum_{n=0}^{\infty} e$ to $\sum_{n=0}^{\infty} \mathbb{E}$

10,-8 Change $\{e\}$ to $\{0\}$.

11, +17 Insert i.i.d. between "real-valued" and "random".

14, +8 Note that this is the correct formula only in the rotationally invariant case. For the general case see Sato, p. 78 - equation (14.4).

23,+2 The right hand side should be

$$\exp\left[-t\int_0^{\infty}(1-e^{-ux})ax^{-1}e^{-bx}dx\right].$$

24,+11 Replace $-s(-\eta_X(u))$ with $s\eta_X(u)$.

24,+12 Replace $\eta_X(u)$ with $(-\eta_X(u))$.

26,+12 Delete "on $B_b(\mathbb{R}^d)$" and replace with "from $B_b(\mathbb{R}^d)$ to the Banach space (under the supremum norm) of all bounded functions on $\mathbb{R}^d$."

26,+16 After "$B_b(\mathbb{R}^d)$.", insert "We say that the Markov process X is *normal* if $T_{s,t}(B_b(\mathbb{R}^d)) \subseteq B_b(\mathbb{R}^d)$, for each $0 \leqslant s \leqslant t < \infty$."

26,+17 After Theorem 4.2., insert "If X is a normal Markov process, then"

27,+4 Delete "We say that a Markov process is normal if" and replace with "It follows that a Markov process is normal if and only if".

30,-15 Delete "$\hat{f} \in L^1(\mathbb{R}^d, \mathbb{C})$" and replace with "$\hat{f} \in C_0(\mathbb{R}^d, \mathbb{C})$".

30,-12, Change "on" to "from".

30,-11 Insert "to $C_0(\mathbb{R}^d, \mathbb{C})$ before "which".

41, -5 Replace $(\mathbb{R}^d \times \mathbb{R}^d) - D$ with $\mathbb{R}^d \times (\mathbb{R}^d - \{0\})$.

42,-7 Replace $\eta(u)$ with $\mathrm{Re}\,(\eta(u))$.

49,+8 On rhs, replace $\int_A (e^{i(u,x)} - 1)\mu_f(dx)$ with $\int_{\mathbb{R}^d} (e^{i(u,x)} - 1)\mu_{f,A}(dx)$

49,+9 Replace "$\mu_f = \mu \circ f^{-1}$" with "$\mu_{f,A}(B) = \mu(A \cap f^{-1}(B))$, for each $B \in \mathcal{B}(\mathbb{R}^d)$."

50, +12 rhs of (8.2), replace $\int_A$ with $\int_{\mathbb{R}^d}$ and μ_f with $\mu_{f,A}$.

56,-11 Replace μ with ν.

62,+4 In the final term, replace $t \wedge W(T^A_{n-1})$ with $W(t \wedge T^A_{n-1})$.

67,-12 Change $M(t)$ to $M(t) - M(s)$ on left hand side.