Erratum for:
Financial Modelling with Jump Processes
by Rama Cont and Peter Tankov

Negative line numbers correspond to counting from the bottom of the page.

Page 32, Eq. (2.33) Replace $\mu_2(X)$ with $\mu_2^2(X)$.

Page 53, line 1 Here and on 4 more occasions below on this page replace $\lambda$ with $\sqrt{\lambda}$.

Page 54, line 2 Replace $T_n \geq t$ with $T_n \leq t$.

Page 60, Eq. (2.92) The expression $\mathbb{R}^d \setminus \{0\}$ should be below the integral sign.

Page 60, Eq. (2.93) Add $\mu(dsdy)$ at the end of equation.

Page 78, line -13 Replace $\mu(B)$ with $M(B)$.

Page 82, line 9: $|E \exp\{iuX_t\}| > 0$

Page 85, line -1:

$$\psi(z) = \int_{\mathbb{R}^d} (e^{iu \cdot x} - 1) \nu(dx) \quad \text{with} \quad \nu(\mathbb{R}^d) < \infty$$

Page 90, line 12 Replace $\mathbb{R}^d$ with $\mathbb{R}$ in the statement of proposition 3.12.

Page 94, line -12 Remove “at time 1”

Page 107, line -9 Replace $M = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ with $M = (1 \ 1)$.

Page 117, Table 4.5 The normalizing constant for the density of the variance gamma process (line 13) contains an error; the correct form is

$$C = \sqrt{\frac{\sigma^2 \kappa}{2\pi} \left( \frac{\theta^2 \kappa^2 + 2\sigma^2 \kappa}{\Gamma(t/\kappa)} \right)^{\frac{1}{2}} - \frac{\tau}{\kappa}}$$

The normalizing constant for the Lévy density of the normal inverse Gaussian process (line 10) contains an error: the correct form is

$$C = \frac{\sqrt{\theta^2 + \sigma^2}}{\pi \sigma \sqrt{\kappa}}$$
Page 138, line 11  Replace “a function is increasing and grounded” with “a function is 2-increasing and grounded”

Page 139, line -12  Replace [364] with [365]

Page 143, line 9  Replace [372] with [373]

Page 146, line -4  Replace [364] with [365]

Page 185, line -3  Replace \( \nu(x)dx \) with \( \nu(dx) \).

Page 224, Eq. (7.20)  Replace \( x \to \infty \) with \( n \to \infty \).

Page 230, Eq. (7.39)  This equation should read:
\[
cov(B_t^H, B_s^H) = \frac{1}{2}(t^{2H} + s^{2H} - |t - s|^{2H}).
\]

Page 255, line 5  In this and the following two lines replace \( |\phi_s(\omega)| \) with \( |\phi_s(\omega)|^2 \).

Page 257, line 14  Replace “If \( S \) is a semimartingale” with “If \( X \) is a semimartingale”.

Page 276, Eq. (8.52)  Remove < in the beginning of equation.

Page 277, line 10  Replace \( \mathbb{R}^d \) with \( \mathbb{R} \) in the integral.

Page 301, Eq. (9.15)  Replace \( \phi_s \) with \( \phi_t \).

Page 334, line 5  Replace \( dZ_u \) with \( dZ_t \).

Page 344, line -6  Replace \( Z_t \) with \( X_t^* \).

Pages 361–362:  Replace \( \rho(x)dx \) with \( \rho(dx) \)

Page 366, line 15 (second display on this page):  In this and the next displayed equation replace \( \frac{A}{N} \) with \( \frac{1}{N+1} \).

Page 370 line -8  Replace \( \phi(u) \) with \( \phi(z) \)

Page 375 Eq. (11.34)  This equation should read
\[
\hat{Y}(b) = \bar{Y} + b(E \bar{X} - \bar{X}).
\]
Page 437, line 8  Replace $Q_\theta \in \mathcal{Q}$ with $\{\theta : Q_\theta \in \mathcal{Q}\}$.

Page 478 line 11  Replace $f(x, u, T)$ with $f(x, v, T)$.

Page 482, line -1  Replace $\nu_\xi^B$ with $\nu_\xi^B(B)$.

Page 499 line 12  Replace $(z/2)^{\nu+k}$ with $(z/2)^{\nu+2k}$

Page 502  Reference [22] is the same as [23]

We would like to express our gratitude to all our readers who have sent in the errors and misprints they have found, with special thanks to Monique Jeanblanc, Martin Keller-Ressel and Ekaterina Voltchkova.