Errata

for


Last updated February 9, 2018.

Page 10, below equation (1.9): Expression (1.9) suggests, not expression (1.6).

Page 91, below Theorem 6.13: Sanov’s theorem, not theorems.

Page 180, first displayed equation, second line: replace $k$ with $m$ inside the probability after $\forall$. The probability is

$$P\{X^k_m = x^k_m \forall m = 0, \ldots, N\}$$

Page 262, Theorem A.5.(ii) is wrong: compactness does not imply sequential compactness without some assumption on the space.