Errata of the volume

G. Modica, L. Poggiolini, A First Course in Probability and Markov Chains, J. Wiley & Sons, Chichester, UK, 2013.

Several errors and misprints have find their way in the text. In the next pages you find the errata-corrige for the errors known to the authors up to now. We will be very grateful to anybody who wants to inform us about further errors or just misprints or wants to express criticism or other comments. Our e-mail addresses are

giuseppe.modica@unifi.it, laura.poggiolini@unifi.it

Firenze, February 23, 2013

Giuseppe Modica

Laura Poggiolini

Page	Error	Correction
$97 \downarrow 6$	h^n	h_n
$158 \downarrow 17$	$\mathbb{E}\left[X_{n}\right]$	$\mathbb{E}\left[T_n\right] > 0$
$175 \downarrow 13 \dots 15$	for any we have	for any couple of integers n, k with $1 \leq n \leq k$, for any couple of events G, E detected by X_0, \ldots, X_{n-1} and X_{n+1}, \ldots, X_{n+k} , respectively, and for $F := \{x \in \Omega \mid X_n = i\}, i \in S$, we have
$176 \downarrow 14$	$\{X_n\}, r, k, n$	$\{X_n\}, k, n$
$176\uparrow 19\dots 17$	and let Then	and let $n \in \mathbb{N}$, $I \subset S$ and $F = \bigcup_i F_i$ be a disjoint union of events of the type $F_i = \{x \in \Omega \mid X_n = i\} \cap H_i$ where H_i is detected by $X_0, \ldots X_{n-1}$. Then
$193 \downarrow 11$	Therefore,	Moreover,
$193 \downarrow 12$	$i \rightarrow j$	$i \leftrightarrow j$
$197 \downarrow 11$	solution	nonnegative solution
$197 \downarrow 13$	further solution	further nonnegative solution
$197 \uparrow 9$	a solution	a nonnegative solution
$207 \uparrow 10$	Proof. Let	<i>Proof.</i> Brouwer theorem is a major result on the topology of \mathbb{R}^N spaces. Here we only prove the claim assuming f is linear. Let
$207 \uparrow 9$	$f^n(x)$	$f^k(x)$
$223 \downarrow 1$	$i \to j$. Set	$i \to j$ with $f_{ij} = 1$. Set
$224 \downarrow 13$	Assume $i \to j$.	Let $i, j \in S$. Assume either j is transient or j is recurrent and $f_{ij} = 1$.
$225 \uparrow 9$	be a function.	be a function such that $\sum_{j \in S} \phi(j) < +\infty$.
$225\uparrow7$	(i) By (i)	(i) Since $f_{ij} = 1 \ \forall i \in S \text{ if } j \text{ is recurrent, by (i)}$

$226 \uparrow 8$	that $\sum_{i \in S}$	that $z_i \ge 0, \sum_{i \in S}$
$242\downarrow 5$	(P1) $N_{I\cup J}$	(P1) $N_{\{0\}} = 0$ and $N_{I \cup J}$
$243\downarrow 16$	are pairwise independent.	are independent.
$244\downarrow 16$	$\mathbb{P}(X_{k,n} - \overline{X}_{k,n})$	$\mathbb{P}(X_{k,n} \neq \overline{X}_{k,n})$
$247\downarrow10$	for any $0 \leq r \leq s$, we	for any couple of integers $0 \le r \le s$, for any $t_0 \le t_1 \le s$
	have	$\cdots \leq t_s$, for any couple of events G, E detected by
		$X_0, \ldots, X_{t_{r-1}}$ and $X_{t_{r+1}}, \ldots, X_{t_s}$, respectively, and
		for $F := \{x \in X_{t_r} = i\}, i \in S$, we have

The proof of (i) of Proposition 5.30 is not complete. Here we provide the missing piece.

Proof. Let m > 0 be such that $p_{ji}^{(m)} > 0$. From Proposition 5.28

$$1 = f_{jj} = \mathbb{P}\left(X_n = j \text{ for infinitely many } n \mid X_0 = j\right)$$
$$= \mathbb{P}\left(X_n = j \text{ for some } n > m+1 \mid X_0 = j\right)$$
$$= \sum_{k \in S} \mathbb{P}\left(X_n = j \text{ for some } n \ge m+1, X_m = k \mid X_0 = j\right)$$
$$= \sum_{k \in S} \mathbb{P}\left(X_n = j \text{ for some } n \ge m+1 \mid X_m = k\right) \mathbb{P}\left(X_m = k \mid X_0 = j\right)$$
$$= \sum_{k \in S} \mathbb{P}\left(X_n = j \text{ for some } n \ge 1 \mid X_0 = k\right) p_{jk}^{(m)} = \sum_{k \in S} f_{kj} p_{jk}^{(m)}.$$

Since $\sum_{k \in S} p_{jk}^{(m)} = 1$, we conclude $f_{kj} = 1$ if $p_{jk}^{(m)} > 0$.