Additional misprints in Essentials of Stochastic Processes

These misprints were mostly found by Professor Steve Tanner.

**Page 18**  Problem 2.18 from the Review of Probability should have $T = T_1 + \ldots + T_n$.

**Page 121 – problem 5.2**  The range $1 < x < N$ should be $0 < x < N$ to preclude the possibility that "1" is an absorbing state.

**Page 122**  In the statement of Problem 5.14 of Chapter 2. The formula for the variance in part (b) has a sign error.

**Page 124 – Two typos in problem 5.20**  In part (a) the given process is not a martingale. The minus sign should be changed to a plus sign. In part (b) there is a condition that is said to hold for all $x \in C$, but $C$ is undefined. It presumably should be the set $B$ or the set $S$.

**Page 136**  In part (iii) of the definition of the nonhomogeneous Poisson process either the upper limit of integration should be $(t + s)$ or the random variable being defined should be $N(t) - N(s)$.

**Page 143**  In Section 3.5 in Chapter 3, proof of Theorem (5.1), the derivation near the top of page 143 has a 4 in the denominator which should be a $4\lambda$.

**Page 155 – problem 7.32**  The probability function for $N$ is given as $P(N = n) = (1 - p)^{n-1}$. It presumably should be $P(N = n) = p(1 - p)^{n-1}$.

**Page 207**  In Problem 8.42 from Chapter 4, service “times” should be service rates.

**Page 273**  The answer to Problem 2.21 from the Review of Probability, page 18 is incorrect. It should say $x(3 - x) - 3/2$ if $1 \leq x \leq 2$.

**Page 274**  The answer to Problem 9.11 from Chapter 1 is incorrect. It should have $\pi(2) = 2/5$, $\pi(3) = 1/5$.

**Page 275**  The answer to Problem 5.3 from Chapter 2 is incorrect. It should be $\mu + \sigma^2/2 = 0$.

**Page 276 – problem number 7.29 in chapter 3**  The answer is wrong. The standard deviation should be $4\sqrt{136}K$. 
page 277 – problem number 8.9(a) in chapter 4 The answer is wrong. It should be $\pi_{12} = 1/16, \pi_1 = \pi_2 = 3/16, \pi_0 = 9/16$.

page 278 – problem number 6.21 in chapter 6 The answer has a $\mu$ instead of a $u$ in the denominator of a fraction.