Correction of misprints:

page 40, Eq 1.18.4, second line

$$\mu_2 = k^2 + 2k$$

page 292, Eq 5.5.14

$$p_{Z=X/Y}(z) \approx \frac{1}{\sqrt{2\pi}} \left(\frac{\mu_1 \sigma_2^2 z + \mu_2 \sigma_1^2}{\left(\sigma_2^2 z^2 + \sigma_1^2\right)^{3/2}} \right) \exp\left\{ -\left(\frac{\left(\mu_1 - \mu_2 z\right)^2}{2\left(\sigma_2^2 z^2 + \sigma_1^2\right)} \right) \right\}$$

page 316, Eq 5.11.6

$$\frac{dY_0}{dt} = 0 \qquad\qquad \frac{dY_i}{dt} = \lambda_{i-1} e^{(\lambda_i - \lambda_{i-1})t}\, Y_{i-1}$$

page 317, Eq 5.11.7

$$Y_i(t) = \lambda_{i-1} \int_0^t e^{(\lambda_i - \lambda_{i-1})t'}\, Y_{i-1}(t')\, dt'$$

page 366, Eq 6.7.3

$$\begin{aligned} \Pr\left(S_1 > 0, \ldots\, S_n > 0\right) &= (2\pi)^{-n/2} \int_0^\infty e^{-z_1^2/2}\, dz_1 \int_{-z_1}^\infty e^{-z_2^2/2}\, dz_2 \int_{-z_1-z_2}^\infty e^{-z_3^2/2}\, dz_3 \,\ldots \int_{-\sum_{j=1}^{n-1} z_j}^\infty e^{-z_n^2/2}\, dz_n \\ &= (2\pi)^{-n/2} \prod_{k=1}^n \int_{-\sum_{j=1}^{k-1} z_j}^\infty e^{-z_k^2/2}\, dz_k \quad . \end{aligned}$$

page 368, Eq 6.7.8

$$\begin{aligned} &\Pr\left(S_1 \ge 0, \ldots\, S_{n-1} \ge 0, S_n < 0\right) \\ &= (2\pi)^{-n/2} \int_0^\infty e^{-z_1^2/2}\, dz_1 \int_{-z_1}^\infty e^{-z_2^2/2}\, dz_2 \int_{-z_1-z_2}^\infty e^{-z_3^2/2}\, dz_3 \,\ldots \int_{-\sum_{j=1}^{n-2} z_j}^\infty e^{-z_{n-1}^2/2}\, dz_{n-1} \int_{-\infty}^{-\sum_{j=1}^{n-1} z_j} e^{-z_n^2/2}\, dz_n \\ &= (2\pi)^{-n/2} \prod_{k=1}^{n-1} \int_{-\sum_{j=1}^{k-1} z_j}^\infty e^{-z_k^2/2}\, dz_k \int_{-\infty}^{-\sum_{j=1}^{n-1} z_j} e^{-z_n^2/2}\, dz_n \end{aligned}$$