

Chapter 12 errata

Legend 5⁶: page 5 line 6 from top of page,
5₆: page 5 line 6 from bottom of page.

Location	Original text	Corrected text
250 ¹¹	$\int_0^T g_t^2 dt = \frac{(e^{aT}-2)^2+2aT-1}{2a^3}$	$\int_0^T g_t^2 dt = \frac{-(e^{-aT}-2)^2+2aT+1}{2a^3}$
250 ¹³	$\frac{(e^{aT}-2)^2+2aT-1}{2a^3}$	$\frac{-(e^{-aT}-2)^2+2aT+1}{2a^3}$