The second printing can be distinguished from the first printing by the fact that on the title page in the second printing, the affiliations of the authors are given. Note that the phrase ‘Second Revised Edition’ is on the cover of both printings of the second edition. Some errors that were present in the first printing were corrected in the second printing. After such errors were corrected, some errors remained. The errata list dated 4/21/01 contained a list of known errors of that type. This document contains an updated list of known errors in the second printing. All of these errors have been corrected in the current web version.

page 76, line -2: Replace the word “measure” by the word “distribution.” (At a few other places in the text, the word measure should be replaced by the word distribution in exactly the same way.)

page 145, line -12: After the phrase “such that” add the phrase “the sample space Ω satisfies the equation”

page 248, Exercise 13: Add the word “expected” before the word “final.”

page 279, Exercise 6(b): The “2” should be deleted.

page 313, Exercise 10: Add the word “positive” before the word “integer.”

page 333, line -18: Change the word “to” to the word “two.”

page 343, line -11: The number “240” should be changed to “420.”

page 369, line -1: The last “n” should be a subscript, not a superscript.

page 417, lines -12 to -9: Delete the entire paragraph that begins “In the following…”

page 418, line 1: The expression “2n” should be “2m.”

page 450, line 10: The expression to the right of the equal sign should be

$$P(i, k) \cdot P(j, l).$$

page 478, line -3: The number “.65” should be changed to “.34.”