
MATH0488 – Elements of stochastic processes

List of errors and their corrections

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This document contains a list of errors that need to be corrected in the slides as compared with the version made available on March 18, 2019.

If you should find any remaining errors that need to be corrected, please do not hesitate to let M. Arnst know. Thank you very much in advance.

Page	Original text	Corrected text
37	$\frac{\eta}{\ \eta\ ^2}$	$\frac{\eta}{\ \eta\ }$
51	for small values of $\frac{\bar{\omega}}{2} \Delta t$	for small values of $\frac{\omega}{2} \Delta t$
52	for small values of $\frac{\bar{\eta}}{2}$	for small values of $\frac{\eta}{2}$
52	$\exp\left(\frac{\bar{\eta}}{2}\right) \approx \left(1, \frac{\bar{\eta}}{2}\right)$	$\exp\left(\frac{\bar{\eta}}{2}\right) \approx \left(1, \frac{\eta}{2}\right)$
54	$\Sigma_{\tilde{\omega}} = 0.007305 \text{ rad}^2/\text{s}^2$	$\Sigma_{\tilde{\omega}} = 0.007305 \text{ rad}^2/\text{s}^2 \mathbf{I}$
54	$\Sigma_a = 0.0002001$	$\Sigma_a = 0.0002001 \mathbf{I}$
54	$\Sigma_m = 0.0001680$	$\Sigma_m = 0.0001680 \mathbf{I}$