Errata For Option Valuation

p. 35: 2nd line of proof: integrand $f$ should be $f_{X,Y}$.

p. 83: Example 7.2.6, 2nd line: delete $S_0$ in front of summation.

p. 93: Example 8.2.4, line 11: Delete extra $P_{m+1}(\omega_{m+1})$. 