

Erratum

The book contains numerous inaccuracies, mistakes, misprints, hopefully mostly minor ones which can easily be fixed.

Some more serious errors have been identified over the years. We mention here the following, referring to suitable publications covering the broken material.

1) Theorem 3.11, page 74, on generalized Slepian's is false as it stands. The statement has been revisited and deepened in the article:

J. Hoffmann-Jørgensen. Slepian's inequality, modularity and integral orderings. High dimensional probability VI, 19–53, Progr. Probab., 66, Birkhäuser/Springer, Basel, 2013.

2) Remark 9.31, page 269, is false, and consequently the proof of Theorem 13.16, pages 391-392, also. The issue is settled in the paper:

M. Talagrand. On vector-valued random Fourier series. J. Theoret. Probab. 5, 327–331 (1992).

3) The proof of Theorem 11.22, page 327, on regularity of Gaussian chaos processes is incorrect. The errors have been fixed in:

M. Talagrand. Regularity of infinitely divisible processes. Ann. Probab. 2, 362–432 (1993).

A new exposition of this result (and more generally of the chapters on majorizing measures) may actually be found in:

M. Talagrand. Upper and lower bounds for stochastic processes. Modern methods and classical problems. Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge. A Series of Modern Surveys in Mathematics [Results in Mathematics and Related Areas. 3rd Series. A Series of Modern Surveys in Mathematics], 60. Springer, Heidelberg, 2014.