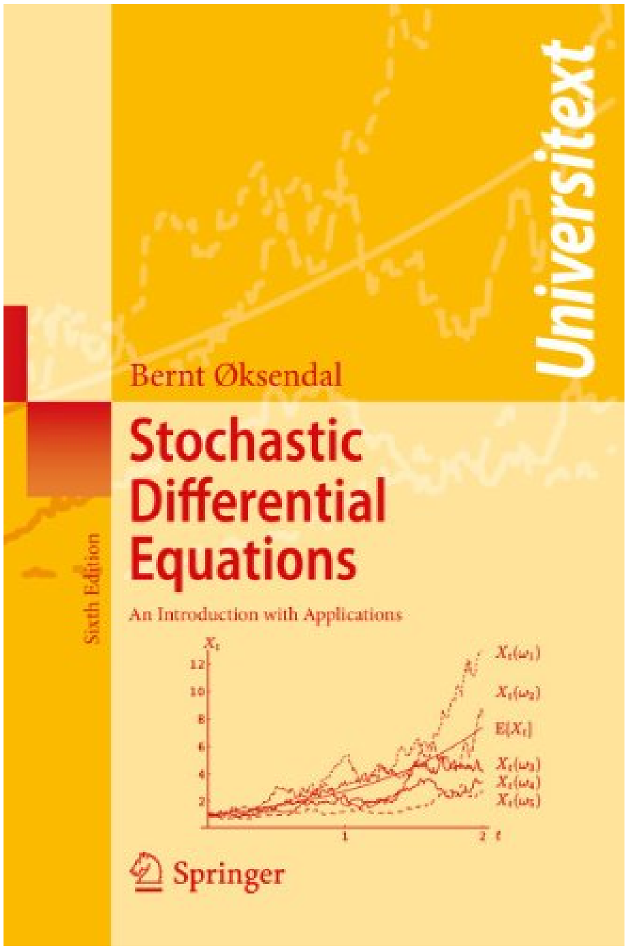

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This edition contains detailed solutions of selected exercises. Many readers have requested this, because it makes the book more suitable for self-study. At the same time new exercises (without solutions) have beed added. They have all been placed in the end of each chapter, in order to facilitate the use of this edition together with previous ones. Several errors have been corrected and formulations have been improved. This has been made possible by the valuable comments from (in alphabetical order) Jon Bohlin, Mark Davis, Helge Holden, Patrick Jaillet, Chen Jing, Natalia Koroleva,MarioLefebvre,Alexander Matasov,Thilo Meyer-Brandis, Keigo Osawa, Bjorn Thunestvedt, Jan Uboe and Yngve Williassen. I thank them all for helping to improve the book. My thanks also go to Dina Haraldsson, who once again has performed the typing and drawn the ?gures with great skill. Blindern, September 2002 Bernt Oksendal xv Preface to Corrected Printing, Fifth Edition The main corrections and improvements in this corrected printing are from Chapter 12. I have bene?tted from useful comments from a number of p- ple, including (in alphabetical order) Fredrik Dahl, Simone Deparis, Ulrich Haussmann, Yaozhong Hu, Marianne Huebner, Carl Peter Kirkebo, Ni- lay Kolev, Takashi Kumagai, Shlomo Levental, Geir Magnussen, Anders Oksendal, Jur . . gen Pottho?, Colin Rowat, Stig Sandnes, Lones Smith, S- suo Taniguchi and Bjorn Thunestvedt. I want to thank them all for helping me making the book better. I also want to thank Dina Haraldsson for pro?cient typing.
