# Correction to "Probability Theory" by S. R. S. Varadhan
## Courant Lecture Notes, Volume 7

Page 21, the 9th line from the top, should be as follows:

$$\lim_{T \to \infty} u(T, z) = \begin{cases} \dfrac{\pi}{2} & \text{if } z > 0 \\ -\dfrac{\pi}{2} & \text{if } z < 0 \\ 0 & \text{if } z = 0 \end{cases}$$