

First page (a.k.a p. 147)

Read

$$\mathcal{W}_1^\varepsilon = \varepsilon^{-1/2} (W(\cdot + \varepsilon) - W(\cdot))$$

instead of

$$\mathcal{W}_1^\varepsilon = \varepsilon^{-1/2} W(\cdot + \varepsilon).$$