

SÉMINAIRE DE PROBABILITÉS (STRASBOURG)

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Corrections : “Penetration times and Skorohod stopping”

Séminaire de probabilités (Strasbourg), tome 23 (1989), p. 583

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Corrections to "Penetration times and Skorohod stopping" by P.J. Fitzsimmons,
Séminaire de Probabilités XXII, pp. 166-174.

1. In (3.9) replace $R_{A(v,\epsilon)}\gamma_u$ by $R_{A(u,\epsilon)}\gamma_v$.
2. In the lines between (3.11) and (3.12) replace all (italicized) u 's by v 's, and vice versa, with the following exceptions: in the line after (3.11), " $0 \leq u < v$ " is correct; in the first three sentences following (3.11) the four occurrences of " $(v - u)$ " are correct.

ERRATUM AU SEMINAIRE XXII:

In the last paragraph on page 568 of our paper "Pathwise approximations of processes based on the fine structure of their filtrations", the statement, "right-continuity of F^X follows from the sample path continuity of X ", is incorrect and should be deleted. This deletion does not affect the results of the paper, because at the beginning of the paragraph, we have assumed that F^X satisfies the "usual conditions" (4.1.1), i.e., we are assuming the right-continuity of F^X .

Reference: Willinger, W. and Taqqu, M. S. (1988), Pathwise approximations of processes based on the fine structure of their filtrations, *Sem. de Probabilités XXII, Lecture Notes in Mathematics 1321*, Springer-Verlag, Berlin, 542-599.