E. B. DYNKIN

Rectificatif demandé par l'auteur

Annales de l'institut Fourier, tome 25, nº 3-4 (1975), p. 1 (feuille volante)

<http://www.numdam.org/item?id=AIF_1975__25_3-4_0_0>

université scientifique
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de grenoble

annales de l'institut fourier

c.c.p. lyon 723.30
tél. (76) 87.45.61 à 64

saint-martin-d'hères, le

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Article paru dans le tome 25 (1975), fascicules 3 & 4, pp.177-200.

Mémoire de E.B. DYNKIN

The proof of Theorem 4.3 contains mistakes and I do not know if its statement is true. Theorem 4.1 depends on Theorem 4.3. All the other results remain to be valid for slightly different classes of functionals and measures. Namely, let us call an additive functional $A(\omega, B)$ finite if $A(s,t) < \infty$ a.s. for all finite $s < t$. A function $A(\omega, B)$ is called a σ-functional if $A = \sum_{1}^{\infty} A_n$ where A_n are finite normal additive functionals. A measure μ is called a σ-measure if $\mu = \sum_{1}^{n} \mu_n$ where μ_n are finite measures. It is easy to deduce from a result of Šur [1] that the spectral measure of any finite additive functional is σ-finite. Therefore the spectral measure of any σ-functional is a σ-measure. Theorems 5.1, 5.2, 5.3 are true for all the σ-functionals. Arguments of Section 6 show that every σ-measure which charges no inaccessible set is a spectral measure of a σ-functional A .

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Secrétariat, Trésorerie, Rédaction
Bâtiment de Mathématiques Pures / B. P. 116 / 38402 SAINT-MARTIN-D'HÈRES / France