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Erratum : "Pathwise approximations of process based on the fine structure of their filtrations"

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

<http://www.numdam.org/item?id=SPS_1989__23__583_1>

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 occurences 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 Probabilites XXII, Lecture Notes in Mathematics 1321, Springer-Verlag, Berlin, 542-599.