

CORRECTION:
ON A PROBLEM OF GIRSANOV
(Tôhoku Math. J., 29 (1977), 597-600)

N. KAZAMAKI

(Received February 1, 1978)

The sentence "it was proved by A.A Novikov [2] that if $\exp(M_t/2) \in L^1$ for each $t > 0$, then Z_t is a martingale" in the lines 7~9 from above on p. 597 should be replaced by "it was proved by A. A. Novikov [2] that if $\exp(\langle M \rangle_t/2) \in L^1$ for each $t > 0$, then Z_t is a martingale."

Further, in the proof of our theorem, " $B_{(M)_t \wedge T \circ \pi}$ " in the line 3 from below on p. 598 should be replaced by " $B_{\langle M \rangle_t \wedge T \circ \pi}$ ".

DEPARTMENT OF MATHEMATICS
COLLEGE OF GENERAL EDUCATION
TÔHOKU UNIVERSITY
SENDAI, JAPAN

