CORRECTION

SOJOURNS AND EXTREMES OF GAUSSIAN PROCESSES

By SIMEON M. BERMAN

Courant Institute of Mathematical Sciences, New York University

Annals of Probability (1974) 2 999–1026

The lower limit 1 in the integral defining Q(t) in formula (2.6) of [1] should be replaced by 0. Theorem 2.1 and its subsequent applications are true with the corrected form of Q. The error in the original proof is that the increment X(1) - X(0) was inadvertantly not considered among those in formula (2.9). Also the denominator on the right hand side of the latter inequality should be augmented by the term q(1).

Theorem 2.1 in its corrected form can also be obtained from the original statement of the Fernique inequality [2] by considering the process X(t) - X(a), $a \le t \le b$.

I thank M. V. Burnashev for bringing this error to my attention.

REFERENCES

- BERMAN, S. M. (1974). Sojourns and extremes of Gaussian processes. Ann. Probab. 2 999-1026;
 Correction (1980) 8 999.
- [2] FERNIQUE, X. (1964). Continuite des processus Gaussiens. C. R. Acad. Sci. Paris 258 6058-6060.

251 MERCER ST. NEW YORK, N.Y. 10012

