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CORRECTION TO "STOCHASTIC INTEGRAL OF L_2-FUNCTIONS WITH RESPECT TO GAUSSIAN PROCESSES"*)

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The proof of (7) and (8) of Lemma 4 as given on p. 179 is incorrect. To give a correct proof with as little change as possible, replace the condition 3° on p. 176 by the slightly stronger condition that $\partial^2\Gamma/\partial t\partial s$ is continuous on $T_1 \cup T_2$. The equation (13) on p. 179 should then be replaced by the following:

For $k \neq l$

$$
\begin{aligned}
(14) \qquad \Delta\Gamma_{k,l} &= \int_{[a_{k-1},a_k]} \frac{\partial\Gamma}{\partial s}(s, a_l) m_L(ds) - \int_{[a_{k-1},a_k]} \frac{\partial\Gamma}{\partial s}(s, a_{l-1}) m_L(ds) \\
&= \int_{[a_{k-1},a_k]} \left\{ \int_{[a_{l-1},a_l]} \frac{\partial^2\Gamma}{\partial t\partial s}(s, t) m_L(dt) \right\} m_L(ds) \\
&= \int_{[a_{k-1},a_k]\times[a_{l-1},a_l]} \frac{\partial^2\Gamma}{\partial t\partial s}(s, t) m_L(d(s, t)) \\
&= \frac{\partial^2\Gamma}{\partial t\partial s}(a_k^*, a_l^*)(a_k - a_{k-1})(a_l - a_{l-1})
\end{aligned}
$$

with some $a_k^* \in [a_{k-1}, a_k]$ and $a_l^* \in [a_{l-1}, a_l]$ from the continuity of $\partial^2\Gamma/\partial t\partial s$. Then from the convergence of the improper Riemann integral of $\partial^2\Gamma/\partial t\partial s$ on $T_1 \cup T_2$, for $\varepsilon > 0$ there exists $\eta > 0$ such that

$$
\left| S_1(\mathfrak{P}) - \int_{T_1 \cup T_2} \frac{\partial^2\Gamma}{\partial t\partial s}(s, t) ds dt \right| < \varepsilon \qquad \text{whenever} \quad |\mathfrak{P}| < \eta .
$$

From this and (12) we have (7). In exactly the same way (8) follows from (14). Also (10) in the proof of Theorem 2 can be established by using (14).

*) Tôhoku Math. J., Vol. 27 (1975), 175-186.