Corrections to Upper Functions for Symmetric Processes with Stationary, Independent Increments, 21 (1971), 177–185

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I am grateful to O. Kallenberg of the University of Göteborg who has pointed out the error which I correct here.

In Part B3 of the proof of Theorem 1 the random variables Y_n , $n = 1, 2, \dots$ are not independent and thus the classical law of the iterated logarithm is not applicable as claimed. Let $Z_n = \sigma_{n-1}^{-2}[X_3(t_n) - X_3(t_{n-1})]$. The random variables Z_n , $n = 1, 2, \dots$ are independent so the classical law of the iterated logarithm is applicable to the partial sums of $\{Z_n\}$.

Include in the sequence $\{t_n\}$ numbers so that all but a finite number of the numbers $\log k$, $k = 1, 2, \dots$ occur in the sequence $\{\sigma_n^{-2}\}$. Then a short calculation shows that $E(Y_1 + \dots + Y_n)^2 = \sigma_n^{-2} - \sigma_0^{-2} \sim E(Z_1 + \dots + Z_n)^2$ as $n \rightarrow \infty$ and that $\sum |Y_k - Z_k|$ converges in L_2 from which it follows that it converges to a finite limit almost surely. Hence the desired law of the iterated logarithm for the partial sums of $\{Y_n\}$ follows from that for the partial sums of $\{Z_n\}$.

The argument in Part C of the proof should be similarly modified.