

CORRECTION

TOUBOUL, J. AND FAUGERAS, O. (2008). A characterization of the first hitting time of double integral processes to curved boundaries. *Adv. Appl. Prob.* **40**, 501–528.

In the above paper an important reference [1] to the existing literature was overlooked. In [1], Lachal discussed the problem of the first hitting time to a constant boundary of the integrated Wiener process (IWP) with a cubic drift. The joint density of this hitting time and the Wiener process at this time were given in [1, Theorem 2.1]. This theorem directly implies our Theorem 2, which gives the first hitting time of an IWP to a cubic boundary. The main thrust of our paper is the extension of this result to general boundaries and general integrated martingales.

We would also like to mention Lachal's important contributions to the study of the IWP; see, for example, [2] and the many references therein.

References

- [1] LACHAL, A. (1996). Sur la distribution de certaines fonctionnelles de l'intégrale du mouvement brownien avec dérivées parabolique et cubique. *Commun. Pure Appl. Math.* **49**, 1299–1338.
- [2] LACHAL, A. (2003). Application de la théorie des excursions à l'intégrale du mouvement brownien. In *Séminaire de Probabilités XXXVII* (Lecture Notes Math. **1832**), Springer, Berlin, pp. 109–195.