BULL. AUSTRAL. MATH. SOC. 60B10, 60B05, 60F05
VOL. 22 (1980), 479-480.

OPERATOR SEMISTABLE PROBABILITY MEASURES ON A HILBERT SPACE: CORRIGENDA

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A faulty typescript of [2] was, regrettably, submitted. The following changes should be made:

Page 398, line 7: replace $A \in G$ with $A \in L$.

Page 398, line 12: replace $A \in G$ with $A \in L$.

Page 400, line 7: replace "It follows ... $y \in H$." with

Since $\hat{\mathring{P}}(0) = 1$ and $\hat{\mathring{P}}$ is continuous on H , there exists a $\delta > 0$ such that $\hat{\mathring{P}}(y) \neq 0$ for $\|y\| < \delta$. It then follows from the above relation that $\hat{\delta}{Q}\left(A_n^* y\right) \to 1$, as $n \to \infty$ for $\|y\| < \delta$.

Page 400, line 12: replace "From Proposition 7.4.2" with "From the corollary to Proposition 7.4.1 and from Proposition 7.4.2".

Page 401, immediately before Lemma 2, add the following:

COROLLARY. *Let* $P \in \mathcal{P}$ *be a full operator semistable measure. Then* P *is infinitely divisible.*

The proof follows immediately from Lemma 1 and the limiting property of sums of independent H-valued random variables satisfying the uniformly asymptotically negligible condition (see [1], page 515).

As an immediate consequence of the above corollary, we note that $\hat{P}(y) \neq 0$ for all $y \in H$.

Page 402: replace last 3 lines with

Received 30 October 1980.

Moreover, we can verify after some computation that

$$P = \lim_{n\to\infty} \left(A^n P\right)^{k_n} * \delta_{b'_n} = \lim_{n\to\infty} A^n P^{k_n} * \delta_{b'_n}$$

where $b'_n = b_n k_n / \gamma^n \in H$. Hence it follows that P is operator semistable.

Page 403, line 3: replace "Lemma 1" with "the corollary to Lemma 1".

Pages 403 and 404: replace "In view of (10), ... of Lemma 3" with

In view of (10) we have, for every $m \geq 1$,

$$\begin{aligned} P &= \lim_{n\to\infty} A_{mn} Q^{mn} * \delta_{x_{mn}} \\ &= \lim_{n\to\infty} A_{mn} A_n^{-1} A_n Q^{mn} * \delta_{x_{mn}} \\ &= \lim_{n\to\infty} \left(A_{mn} A_n^{-1}\right) \left(A_n Q^n * \delta_{x_n}\right)^m * \delta_{x_{mn} - m x_n} . \end{aligned}$$

In view of condition (3), $\left\{A_{mn} A_n^{-1}\right\}$ is compact. Let $C_m \in G$ be a limit point of the sequence. Passing to the limit through a subsequence if necessary we obtain

$$P = C_m P^m * \delta_{a_m}$$

for some $a_m \in H$ and for every $m \geq 1$. This completes the proof of Lemma 3.

Page 404, line 9: replace "In view of Lemma 1" with "In view of the corollary to Lemma 1".

References

[1] R.G. Laha and V.K. Rohatgi, *Probability theory* (John Wiley & Sons, New York, Brisbane, Toronto, 1979).

[2] R.G. Laha and V.K. Rohatgi, "Operator semistable probability measures on a Hilbert space", *Bull. Austral. Math. Soc.* 22 (1980), 397-406.