CORRECTION TO "DIFFERENTIABILITY OF SAMPLE FUNCTIONS IN GAUSSIAN PROCESSES"

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The Theorem on p. 106 [1] as it stands is vacuous. The conditions (2) and (3) together would imply that $\beta < \alpha$. On the other hand the conditions $\lambda > \alpha/2$ and $0 < \lambda < \beta/2$ would imply $\alpha < \beta$. The difficulty can be overcome easily. Since the conditions (2) and $0 < \lambda < \beta/2$ were assumed merely to ensure that $P^*(C) = 1$ we may replace them by Kolmogoroff's condition.

$$E\{|\xi(t') - \xi(t'')|^\gamma\} \leq K |t' - t''|^{1+\delta} \quad \text{for } t', t'' \in T, \gamma, \delta > 0,$$

which implies the continuity of almost every sample function of the separable, but not necessarily Gaussian, process $\xi(t)$. The conditions (2) and $0 < \lambda < \beta/2$ may also be replaced by the following condition due to W. Winkler [2],

$$E\{|\xi(t') - \xi(t'')|^2\} \leq \frac{b}{\ln^{3+\epsilon}\left(\frac{1}{t' - t''}\right)}, \quad \epsilon > 0.$$

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REFERENCES

1. J. Yeh, *Differentiability of sample functions in Gaussian processes*, Proc. Amer. Math. Soc. **18** (1967), 105-108.
2. W. Winkler, "Stetigkeitseigenschaften der Realisierungen Gaussischer zufälliger Felder," in *Transactions of the Third Prague Conference on Information Theory, Statistical Decision Functions, Random Processes*, 1962, Publ. House Czechoslovak Acad. Sci., 1964, pp. 831-839.

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