ERRATUM TO "EMBEDDING PROCESSES IN BROWNIAN MOTION IN $\mathbf{R}^n$"

BY

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In the proof of Theorem 3.1 of [1], in the case $n \geqslant 2$, it is necessary to modify the construction of the increasing sequence of stopping times $(T(i))$. In essence, one must randomize afresh at each stage of the construction. This may be done as follows: Over the probability space $((0,1),$ Borel $(0,1),$ Lebesgue), choose an independent sequence (ξ_i) of random variables each of which is uniformly distributed in $(0, 1)$. Then on p. 343, before defining R, replace $S(x)(w, u)$ by $S(x)(w, \xi_j(u))$ for $x \in E^{j+1}$, $w \in W$, $u \in (0, 1)$. This does not alter the randomized stopping time associated to $S(x)$. With this change, the second-to-last step of the main calculation on p. 343 and the second step of that on p. 344 may be verified as indicated there once some obvious adjustments in the notation have been made.

REFERENCES

1. N. Falkner, *Embedding processes in Brownian motion in* $\mathbf{R}^n$, Trans. Amer. Math. Soc. **267** (1981), 335–363.

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