The Annals of Probability
1980, Vol. 8, No. 5, 999

CORRECTION TO "SOJOURNS AND EXTREMES OF GAUSSIAN PROCESSES"

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On page 1004, fifth line from the bottom, $q(t)$ should be $q^2(t)$.

On page 1012, formula (7.1), $\varepsilon \to \infty$ should be $\varepsilon \to 0$.

The formula on the last line of page 1024 should be replaced by the more general formula,

$$\lim_{u\to\infty} \frac{P\left(\max_{[0,1]}(X(t) - f(t)) > u\right)}{E(zL)} = -F'(0),$$

where z is defined in (12.3). This follows, by the methods in the paper, from formula (11.12) for $x = 0$. By virtue of Lemma 11.1, the formula above reduces to the one on the bottom of page 1024 for $p < \infty$, and to

$$\lim_{u\to\infty} \frac{P\left(\max_{[0,1]}(X(t) - f(t)) > u\right)}{\phi(u)/u} = 1$$

for $p = \infty$. The inadequacy of the version previously published on page 1024 was brought to my attention by Jack Cuzick.

REFERENCES

BERMAN, S. M. (1974). Sojourns and extremes of Gaussian processes. *Ann. Probability* **2** 999 – 1026.

Received February 28, 1980.