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NOTE

CORRECTION TO "LÉVY RANDOM MEASURES"

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As stated in [1], condition (c) of the Definition (1.2) of a Lévy random measure is incorrect; with the condition as stated, Proposition (1.5), for example, can be shown to fail. The condition should be stated as follows:

(c) If $B \subset A'$ and $\mathcal{F}_A$ and $\mathcal{F}_{A^c}$ are conditionally independent given $\mathcal{F}_B$, then $B = A'$.

Thus the splitting set A' is minimal, although not necessarily unique. It is therefore better to refer to M as "Lévy with respect to **L**," as was done implicitly in [1], rather than to call **L** the Lévy space of M. In the proof of Proposition (1.5c) it is then not necessarily true that $(A_1 \cup A_2)' = A_1' \cup A_2'$ but only that a permissible choice for $(A_1 \cup A_2)'$ is $A_1' \cup A_2'$. The proposition, however, remains true as stated, as do the other results in the paper.

The question of uniqueness of the splitting sets A' remains open. If $E = \{x_1, x_2, x_3, x_4\}$ with

$$M(\{x_1\}) = M(\{x_2\}) = M(\{x_3\})$$

independent of $M(\{x_4\})$ and $A = x_1$, then $A' = x_2$ and $A' = x_3$ are both minimal splitting sets. That examples of nonuniqueness are so easily constructed suggests that the uniqueness question may be difficult.

REFERENCES

[1] KARR, A. F. (1978). Lévy random measures. *Ann. Probability* **6** 57–71.

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