

ERRATA FOR STOCHASTIC CALCULUS FOR SYMMETRIC MARKOV PROCESSES

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1. Errata. For a correct statement of Lemma 3.1(i) in [1], eliminate part (d) and replace part (c) by

(c) $\mathbf{P}_x(\lim_{n \rightarrow \infty} \sigma_{E \setminus G_n} < \zeta) = 0$ for m -a.e. $x \in E$.

To see that the original statements of parts (c) and (d) of Lemma 3.1(i) are not correct, consider the killed Brownian motion in the open unit ball in \mathbb{R}^d , with G_n the concentric open ball with radius $1 - 1/n$. In Remark 4.5(iii) as well as in Lemma 4.6, for $f \in \mathcal{F}_{\text{loc}}$, the stochastic integral $\int_0^t f(X_{s-}) d\Lambda(M)_s$ is in general well defined only for $t \in [0, \zeta[$. The generalized Itô formula in [1], Theorem 4.7, holds in general only for $t \in [0, \zeta[$. These corrections have no effect on the papers [2, 3], as the results from [1] are used in those papers only for $t \in [0, \zeta[$.

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