

**CORRECTION:  
ON A PROBLEM OF GIRSANOV**

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N. KAZAMAKI

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The sentence "it was proved by A.A Novikov [2] that if  $\exp(M_t/2) \in L^1$  for each  $t > 0$ , then  $Z_t$  is a martingale" in the lines 7~9 from above on p. 597 should be replaced by "it was proved by A. A. Novikov [2] that if  $\exp(\langle M \rangle_t/2) \in L^1$  for each  $t > 0$ , then  $Z_t$  is a martingale."

Further, in the proof of our theorem, " $B_{(M)_t \wedge T \circ \pi}$ " in the line 3 from below on p. 598 should be replaced by " $B_{\langle M \rangle_t \wedge T \circ \pi}$ ".

DEPARTMENT OF MATHEMATICS  
COLLEGE OF GENERAL EDUCATION  
TÔHOKU UNIVERSITY  
SENDAI, JAPAN

