

ERRATUM

SPATIALIZING RANDOM MEASURES: DOUBLY INDEXED PROCESSES AND THE LARGE DEVIATION PRINCIPLE

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The statement of Theorem 2.4 includes the assertion that the function J defined in Definition 2.3 has compact level sets. The proof, given on pages 318–319, is based on a circular argument and is incorrect. While μ in the last display on page 318 depends on r , the r appearing in the first display on page 319 depends on N , which, in turn, depends on μ . All the other assertions in Theorem 2.4 are correctly proved: the convexity and lower semicontinuity of J and the upper and lower large deviation bounds with this function. An examination of the proof of the large deviation upper bound on pages 317–318 shows that it can be proved directly for closed sets rather than first for closed balls followed by an appeal to exponential tightness.

A correct proof that J has compact level sets is given in Section 2.4 of [2]. It is proved under parts (i)–(iii) of Condition 2.1 in [1]; part (iv) of Condition 2.1 is superfluous.

REFERENCES

- [1] BOUCHER, C., ELLIS, R. S. and TURKINGTON, B. (1999). Spatializing random measures: Doubly indexed processes and the large deviation principle. *Ann. Probab.* **27** 297–324.
- [2] TRASHORRAS, J. (2001). Etude des propriétés de grandes déviations de différents modèles de champ moyen. Ph.D. dissertation, Univ. Paris 7.

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