

## NOTE

### CORRECTION TO "LÉVY RANDOM MEASURES"

BY ALAN F. KARR

*The Johns Hopkins University*

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.

DEPARTMENT OF MATHEMATICAL SCIENCES  
THE JOHNS HOPKINS UNIVERSITY  
BALTIMORE, MARYLAND 21218