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CORRECTION TO THE PAPER "A THEOREM ON JOINT PROBABILITY DISTRIBUTIONS IN STOCHASTIC LOCALLY CONVEX LINEAR TOPOLOGICAL SPACES"

(Colloquium Mathematicum 19 (1968), p. 175-177)

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Professor R. M. Dudley has pointed in his review (Mathematicae Reviews 37 #2307) that assumptions of the theorem in my paper ar, not complete.

The theorem should be stated in the following way:

THEOREM. *Let* X_k $(k = 1, 2, 3)$ *be independent random* $\mathfrak{X}$*-variables* l *let their characteristic functionals do not vanish and le*! *the characteristic functional* f_3 *of* X_3 *be expandable in the form*

$$f_3(x^*) = F(x^*) \cdot e^{\alpha(x^*)+i\beta(x^*)}, \quad x^* \in \mathfrak{X}^*,$$

where F *is a fixed complex-valued sequentially weak* continuous functional on* X^*, *while* α *and* β *are weak* continuous functionals on* X^*.

Write

$$Y_1 = X_1 + X_3, \quad Y_2 = X_2 + X_3.$$

Then the joint distribution of (Y_1, Y_2) *determines all distributions of* X_k *up to a change of location.*

The author is grateful to Professor R. M. Dudley for his remarks.

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