Starting from the reflection principle for Brownian motion given by

$$P_0\left\{b \leqq \inf_{0 \leqq t \leqq x} B(t) \leqq \sup_{0 \leqq t \leqq x} B(t) < a\right\} \tag{3}$$
$$= \int_b^a (2\pi x)^{-1/2} \sum_{-\infty}^{\infty} \{\exp[-(y+2nc)^2/2x]$$
$$- \exp[-(y-2b+2nc)^2/2x]\}dy, \quad c = a-b,$$

it is not difficult to obtain (1) in full generality.

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Yours sincerely,
GERARD HOOGHIEMSTRA

Dear Editor,

In my paper in Volume 24, No. 1 of the *Journal of Applied Probability* I studied the asymptotic behaviour of the stopping time N_x for the case of negative drift. The case of a non-negative drift is only considered in the binomial example of Section 3, since in this example the Laplace transform of N_x can be given in the same closed form for arbitrary drift. From the explicit formula (3.10)–(3.12) the asymptotics of all three cases (negative, zero and positive drift) are simultaneously derived. Surely this is the reason for having overlooked the general argument given by Dr Hooghiemstra which is applicable only to the case of zero drift. I should like to thank Dr Hooghiemstra for calling my attention to this point.

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Yours sincerely,
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