

LETTER TO THE EDITOR

Dear Editor,

On Wong and Heyde (2004)

It has come to my attention that a paper I coauthored with C. C. Heyde [3] contained a number of mistakes. These mistakes have been noted (along with the development of other very interesting results) in the recent papers by Mijatović and Urusov [1], [2].

While I am disappointed in the mistakes made in our paper, I am also very pleased and fascinated by the interesting results provided by Mijatović and Urusov. For future reference to the problem considered in our paper, readers are kindly referred to [1] and [2].

References

- [1] MIJATOVIĆ, A. AND URUSOV, M. (2010). On the martingale property of certain local martingales. *Prob. Theory Relat. Fields*, 30pp.
- [2] MIJATOVIĆ, A. AND URUSOV, M. (2011). A note on a paper by Wong and Heyde. *J. Appl. Prob.* **48**, 811–819.
- [3] WONG, B. AND HEYDE, C. C. (2004). On the martingale property of stochastic exponentials. *J. Appl. Prob.* **41**, 654–664.

Yours sincerely,

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