

Erratum

Erratum to "Fundamental Solutions to Kolmogorov Equations via Reduction to Canonical Form"

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There is a constant 2 missing in the denominator of the second exponential term in (3.9). The equation should read that for $\gamma \geq 0$, $\gamma \neq 1$, we can write

$$\begin{aligned}
 p(x, t; y, t') = & \frac{x^{1/2} y^{1/2-2\gamma}}{c^2 |1-\gamma| (t' - t)} \exp \left\{ \frac{k_2}{2} (t' - t) \right\} \exp \left\{ -\frac{(x^{2-2\gamma} + y^{2-2\gamma})}{2c^2 (1-\gamma)^2 (t' - t)} \right\} \\
 & \times I_\nu \left(\frac{y^{1-\gamma} x^{1-\gamma}}{c^2 (1-\gamma)^2 (t' - t)} \right) \exp \left\{ \frac{1}{c^2} \int_y^x \frac{A(x)}{x^{2\gamma}} dx - \frac{1}{c^2} \int^x \frac{A(x)}{x^{2\gamma}} dx \right\}.
 \end{aligned} \tag{3.9}$$

