

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

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



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