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Erratum

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

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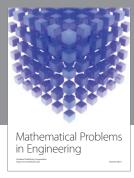
The original paper was published in the Journal of Applied Mathematics and Decision Sciences, volume 2006, Article ID 19181, pp. 1–24.

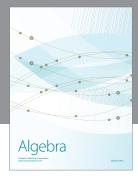
There is a constant 2 missing in the denominator of the second exponential term in (3.9). The equation should read that for $\gamma \ge 0$, $\gamma \ne 1$, we can write

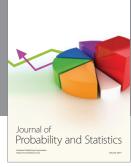
$$p(x,t;y,t') = \frac{x^{1/2}y^{1/2-2\gamma}}{c^{2}|1-\gamma|(t'-t)} \exp\left\{\frac{k_{2}}{2}(t'-t)\right\} \exp\left\{-\frac{(x^{2-2\gamma}+y^{2-2\gamma})}{2c^{2}(1-\gamma)^{2}(t'-t)}\right\} \times I_{\nu}\left(\frac{y^{1-\gamma}x^{1-\gamma}}{c^{2}(1-\gamma)^{2}(t'-t)}\right) \exp\left\{\frac{1}{c^{2}}\int^{y}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



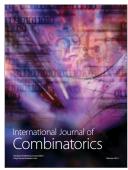








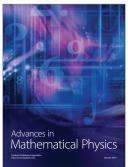




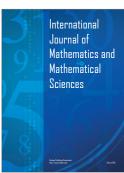


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