Hindawi Publishing Corporation
Advances in Decision Sciences
Volume 2011, Article ID 786582, 1 page
doi:10.1155/2011/786582

Erratum

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

Joanna Goard

School of Mathematics and Applied Statistics, University of Wollongong, Wollongong, NSW 2522, Australia

Correspondence should be addressed to Joanna Goard, joanna@uow.edu.au

Received 23 June 2011; Accepted 3 July 2011

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 $\gamma \geq 0,\ \gamma \neq 1$, we can write

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