

*Correction to*

## **The Kolmogorov Equation for a Plane Barrier Problem**

Z. Wahrscheinlichkeitstheorie verw. Gebiete **48**, 285–292 (1979)

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The derivation of formula (14) in [1] is wrong, since it requires to change the order of integration in (13) and this is not justified. This invalidates the proof of (5).

With the same notations of [1], it is shown in [2] that the density  $p$  satisfies, as a distribution, the inequality  $L^*p \geq 0$ .

1. Cabaña, E.M.: The Kolmogorov Equation for a Plane Barrier Problem, Z. Wahrscheinlichkeitstheorie verw. Gebiete **48**, 285–292 (1979)
2. Cabaña, E.M., Wschebor, M.: The Two-Parameter Brownian Bridge: Kolmogorov Inequalities and Upper and Lower Bounds for the Distribution of the Maximum, to appear in Ann. Prob.

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