

Addendum to

“Stationary Markov chains and independent random variables”

M. ROSENBLATT, Journal of Mathematics and Mechanics, 1960, p. 945.

D. HANSON has pointed out that the proof of the main theorem of the paper is incomplete. The last two sentences on page 948 of the paper should be replaced by the following:

“By the construction of the transformations $\{T_\alpha\}$, if $(\alpha_1, \alpha_2, \dots) \in A(m)$ and $w_m(y), w_m(y') \in S^{(n)}$, then

$$w_r(y) = w_r(y')$$

for $r > m + 2N^3(S^{(n)})$. At least one of the events $\{w_m(y), w_m(y') \in S^{(n)}\} \cap A(m)$, $m = 1, 2, \dots$ occurs with $\alpha_1, \alpha_2, \dots$ measure one.” Then continue as before.