A Decomposition of Square Integrable Martingales

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In [1] it is correctly pointed out that the proof of the theorem in my paper contains an unproved assertion. In particular it is not obvious that a process $\bar{N}_s$ with the stated properties will exist. Actually the process $\bar{N}_s$ is not needed in the proof so the theorem follows using the original process N_s in the definition of N_t^* .

1. Mathematical Reviews **47**, 1358 (1974)

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