Correction:

Weak Convergence of Stochastic Integrals Related to Counting Processes

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- (1) Lines 7–12 on p. 270 should be substituted by:
Now it follows from a submartingale inequality that

$$\begin{aligned} E[(U_n^{(i)}(t) - Y_{i,n}(t))^2] &\leq \sup_j E[(Z_{n,j}^{(i)})^2] \\ &= \sup_j E \int_{D_j} H_{i,n}^2(s) A_{i,n}(s) ds \leq \frac{1}{v_n} E \Phi_n(1) \end{aligned}$$

where $D_j = ((j-1)/v_n, j/v_n)$. The last quantity converges to 0 when v_n increases to infinity sufficiently fast. Hence the theorem will follow.

- (2) The words “quadratic variation process” on p. 266, lines 6 and 8, should be substituted by the words “variance process”.