

Correction to Approximation of Rectangular Sums of B -valued Random Variables

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The purpose of this note is to correct the wording of a theorem which has been incorrectly stated. I am referring to Theorem 4 on p. 268 of volume 57 of the Zeitschrift für Wahrscheinlichkeitstheorie und verwandte Gebiete. The theorem is true if the parameter q appearing there is required to satisfy $q \geq 2$. The problem is that when $q=1$ and $\dim H = \infty$ the invariance principle (1.11) on that same page implies only that x belongs to $WM_0^2 \cap L^2/\log \log L$.

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