Correction and Addendum to

Classes of Infinitely Divisible Distributions and Densities

Lennart Bondesson

Department of Mathematical Statistics, University of Umeå, S-90187 Umeå, Sweden

Z. Wahrscheinlichkeitstheorie und verw. Gebiete **57**, 39–71 (1981)

The proof of Theorem 9.4 is not correct since at the end of it I make the unallowable implicit assumption that the constructed process does not reach ∞ in finite time. At present I do not know how to formulate a simple correct version of the theorem that also covers non-finite mixtures. This incompleteness has no effect on the other results in Sect. 9.

Concerning the open characterization problem on p. 67, it is appropriate to add that J. Keilson (Statistica Neerlandica **35**, 49–55 (1981)) has shown that every f.p.t.d. for an (ergodic) birth-death process is the convolution of an m.e.d. and a PF_∞-distribution. Since it is easy to see from Theorem 9.4 (for finite mixtures) that every such convolution (and therefore, by some reflection, in particular every g.g.c.) is a limit of f.p.t.d.'s for simple birth-death processes, this result essentially solves the characterization problem.

Some misprints:
On page 56, line 6^-, $\beta+1$ should be $\beta-1$ while on line 4^- $\beta-1$ should be $\beta +1$. On page 58, line 7^-, γ should be $\gamma-1$ in the sum. On page 59, line 2^+, the factor $-1/\alpha$ in front of the sum should be deleted.