Z. Wahrscheinlichkeitstheorie verw. Gebiete 31, 161 (1975)

Erratum

Random Ergodic Theorem with Weighted Averages

T. Yoshimoto

Z. Wahrscheinlichkeitstheorie verw. Gebiete **30**, 149–165 (1974)

In Sections 2 and 3 it is not correct to consider μ^* as the product measure of a family $\{\mu_n\}$ of arbitrary probability measures defined on the given measurable space $(\Phi^*, \mathscr{F}^*)$. Instead let μ^* be a probability measure defined on $\mathscr{F}^*$ by the requirement that the coordinate sequence $\{\xi_n(\varphi^*)\}$ $(\xi_n(\varphi^*)=\varphi_n$ if $\varphi^*=\{\varphi_n\})$ should be a (strongly) stationary process, and let σ be the shift transformation on Φ^*. Then, since σ preserves the measure μ^*, the dynamical system $(\Phi^*, \mathscr{F}^*, \mu^*, \sigma)$ is enough for our purpose.

Remark 10 should be omitted. (If σ is a Bernoulli shift then this remark remains true.)

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