Probab. Th. Rel. Fields 84, 279 (1990)



Addendum

Hitting of Submanifolds by Diffusions

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Probab. Th. Rel. Fields 78, 149-163 (1988)

After the publication of the above article, it has been brought to the author's attention that Theorem 2.7, in the case when $x \notin M$, was originally obtained by Friedman (1974); (see also Chap. 11 of Friedman (1976)). However, the results of Sect. 3 of the article do not seem to be previously known.

References

- 1. Friedman, A.: Non-attainability of a set by a diffusion process. Trans. Am. Math. Soc. 197, 245–271 (1974)
- 2. Friedman, A.: Stochastic differential equations and applications. Vol. 2. New York: Academic Press 1976