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ERRATUM

In J. Villarroel "Killed random processes and heat kernels" (Vol. 144, No. 2, August, 2005) on page 1238, the sentence before (2) should be:

"We suppose that given that $\widehat{B}_t = x \in \mathbb{R}$ ($\widehat{B}_t$ took a value x and hence has not yet been killed), the probability of being killed at any time $t + h > t$ is $O(h) \ldots$."

On page 1239, the expression for $\zeta(t; p \,|\, x')$ after Eq. (6) should be:

$$\zeta(t; p \,|\, x') \equiv \int f(t, x; p \,|\, x')\, dx = \int_0^\infty e^{-pz} \pi(t, z \,|\, x')\, dz.$$

Translated from Teoreticheskaya i Matematicheskaya Fizika, Vol. 145, No. 1, p. 144, October, 2005.