Electronic Communications in Probability Vol. 4 (1999) Paper no. 7, pages 51–59 A Correction

I am grateful to George O'Brien (the MR reviewer) for his way to communicate that there is an error in the paper "On Strassen's theorem on stochastic domination" that cannot be ignored. Fortunately, it is easily repaired.

For the convenience of the reader, we recall the full context where the error appears; the last passages on p. 57 and the first on p. 58 should be replaced by the following:

"It remains to prove that $[P, P'] \in H_{\Lambda}$. To that end, we first note that the relativized weak^{*} topology on H, \mathcal{J} say, is metrizable. Indeed, let **P** denote the probability measures on (E^2, \mathcal{E}^2) . Then the mapping $\phi : H \to \mathbf{P}$ defined by

$$\phi([\mu, \mu']) = \mu \times \mu'$$

is a homeomorphism from H onto a closed subset of \mathbf{P} endowed with the weak topology. But that topology is metrizable by the Prohorov metric, cf. Billingsley (1968), p. 238, hence H is metrizable.

Let $[\mu_n, \mu'_n], n \ge 1$, be a sequence in H_{Λ} which is convergent to [P, P']in a metric generating \mathcal{J} . We adopt the \Rightarrow notation for weak convergence of sequences of probability measures: cf. Billingsley (1968), where all the standard theory needed is easily found.

We have \cdots "