

**CAUSAL INTERPRETATION OF STOCHASTIC DIFFERENTIAL
EQUATIONS
CORRECTION TO EXAMPLE 2.3**

ALEXANDER SOKOL AND NIELS RICHARD HANSEN

In Example 2.3 the matrix B in the approximating SDE should be

$$B = \begin{pmatrix} -b_{11} & b_{12} \\ 0 & -b_{12} - b_{22} \end{pmatrix}.$$