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$t/3 \leq \max\{|c|/2, t - |c|\}$. We now show

$$\mathbf{P}\{|x| > t\} \leq \mathbf{P}\left\{|y| > \frac{t}{5}\right\}. \quad (30)$$

To see (30) we observe that $\{|x| > t\} \subset \{|y| > t - |c|\}$, $\mathbf{P}\{|y| \geq c/4\} = 1$ as follows from $\max_{1 \leq i \leq 2n} \{|y_i|\} \geq |c|/2$, and that $t/5 \leq \max\{|c|/4, t - |c|\}$.

From Step 1, (29), (30) we get

$$\mathbf{P}\{|x| > t\} \leq 16\mathbf{P}\left\{\left|\sum_{i=1}^n x_i\right| > \frac{t}{3420}\right\}. \quad (31)$$

Step 3. Here we will deal with the general case. The conditional distribution of $X = (X_1, \dots, X_{2n})$ given the exchangeable σ -algebra, Δ , is exactly the setup of Step 2. So we get from (31)

$$\mathbf{P}\left\{\max_{1 \leq j \leq 2n} \left|\sum_{i=1}^j X_i\right| > t \mid \Delta\right\} \leq 16\mathbf{P}\left\{\left|\sum_{i=1}^n X_i\right| > \frac{t}{3420} \mid \Delta\right\} \quad \text{a.s.} \quad (32)$$

and when we integrate (32) we get the desired result.

Remark. To define the exchangeable σ -algebra Δ , we assume without loss of generality that the probability space is $\Omega = \mathbf{R}^{2n}$ and $X = (X_1, \dots, X_{2n})$ are the coordinate maps. We define $\Delta = \{A \in \beta(\mathbf{R}^{2n}) : \pi^{-1}(A) = A, \forall \pi \in \Pi\}$, where $\pi^{-1}(A) = \{x \in \mathbf{R}^{2n} : x_\pi \in A\}$ and Π denotes the collection of all the permutations of $\{1, \dots, 2n\}$. For more details the reader may consult [2, p. 174].

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ПИСЬМО В РЕДАКЦИЮ

With regard to my paper: «Representation of a class of semimartingales as stable integrals» (1998, v. 43, № 4, p. 808–818) a useless restriction appears in § 4 (Final considerations, p. 817). To remove it:

— on p. 817, lines 7 and 8 down, are to be replaced by the following ones: «there exists on $\mathbf{B}$ a predictable process H and an α -stable Lévy motion Z ($0 < \alpha < 2$) (respectively with a symmetric Lévy measure) such that»;

— on p. 817, line 14 up is to be replaced by the following one: «by means of a Z with a symmetric (for all α , $0 < \alpha < 2$) Lévy measure, X being decomposed, when $\alpha = 1$, as in Theorem 1b)».

Misprints: in formula (3.1), p. 813 the symbol H_s is to be replaced by H_t ; on p. 816, line 6 down, (2.3) is to be replaced by (2.1).

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