ERRATA: EXISTENCE AND UNIQUENESS OF SOLUTIONS TO THE BACKWARD STOCHASTIC LORENZ SYSTEM
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This note corrects a typographical error that appeared in the statement of Proposition 2.2, and the subsequent changes. The correct statement of the proposition is as given below:

**Proposition 2.2:** Suppose that \( g(t), \alpha(t), \beta(t) \) and \( \gamma(t) \) are integrable functions, and \( \beta(t), \gamma(t) \geq 0 \). For \( 0 \leq t \leq T \), if

\[
g(t) \leq \alpha(t) + \beta(t) \int_t^T \gamma(\rho)g(\rho)d\rho
\]

then

\[
g(t) \leq \alpha(t) + \beta(t) \int_t^T \alpha(\eta)\gamma(\eta)e^{\int_\eta^t \beta(\rho)\gamma(\rho)d\rho}d\eta.
\]

In particular, if \( \alpha(t) \equiv \alpha, \beta(t) \equiv \beta \) and \( \gamma(t) \equiv 1 \), then \( g(t) \leq \alpha e^{\beta(T-t)} \).

Therefore, the following changes are to be made in the rest of the paper:

(i) The bound given in the proof of Proposition 2.3 changes to

\[
E^{\mathcal{F}_t}|Y(t)|^2 + E^{\mathcal{F}_t} \int_t^T \|Z(s)\|^2 ds \leq E^{\mathcal{F}_t}|\xi|^2 e^{2\|A\|(T-t)}.
\]

However, the statement of Proposition 2.3 is unaffected.

(ii) In the proof of Proposition 3.4, the estimate on \( |Y^n(t)|^2 \) in page 479 should read as follows:

\[
|Y^n(t)|^2 \leq e^{2\|A\|(T-t)} E^{\mathcal{F}_t}|\xi^n|^2.
\]

Let \( m < n \). Then the estimate (3.5) is not required since it is easy to note either directly or from equation (3.4) that

\[
|\tilde{Y}(t)|^2 + \int_t^T \|\tilde{Z}(s)\|^2 ds = 0
\]

on the set \( A_m = \{\omega : |\xi(\omega)| < m\} \), and \( \{A_m\} \) increases to an almost sure set as \( m \) increases to \( \infty \). This would prove Theorem 3.5 besides producing a simpler proof of Proposition 3.4.

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