Corrigendum


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The space $\mathcal{X}$ in Section 2 is the space of all finitely additive, nonnegative, mass one measures on $E$. Every element $\mu$ in $\mathcal{X}$ has the following unique decomposition:

$$\mu = \mu_{ac} + \mu_s + \mu_p,$$

where $\mu_p$ is a pure finite additive measure, $\mu_{ac}$ and $\mu_s$ are both countably additive with $\mu_{ac} \ll \nu_0$, $\mu_s \perp \nu_0$. A nonnegative finite additive measure is called pure finite additive if there is no nonzero, nonnegative, countably additive measure that is less than it. An element $\mu$ in $\mathcal{X}$ is a probability measure if and only if $\mu_p(E) = 0$. Thus $\mathcal{X}$ is strictly bigger than $M_1(E)$ (even though every element of $\mathcal{X}$ can be associated to a continuous linear functional on $C([0,1])$). Thus, we need to change the space $M_1(E)$ in Theorem 2.4 to $\mathcal{X}$, and the rate function is given by

$$I(\mu) = \begin{cases} 
0H(\nu_0|\mu_{ac}) & \text{if } \mu \ll \nu_0, \mu \notin M_1(E), \\
0H(\nu_0|\mu) & \text{if } \mu \ll \nu_0, \mu \in M_1(E), \\
\infty & \text{else.}
\end{cases}$$

Theorems 2.5 and 3.4 should be modified accordingly. All calculations about the infinite dimensional LDP hold true for probability-valued paths.

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