Erratum

F. Lavancier, A. Philippe and D. Surgailis (2009)

Covariance function of vector self-similar processes.
Statistics and Probability Letters, **79**, pp 2415-2421.

In Proposition 2.1 (iv), a factor $\frac{1}{2}$ is missing in the coefficients of the matrix R. The coefficient $R_{i,j}$ should be

$$R_{ij} := \begin{cases} 1, & i = j, \\ \frac{1}{2}(c_{ij} + c_{ji}), & i \neq j,\ H_i + H_j \neq 1, \\ d_{ij}, & i \neq j,\ H_i + H_j = 1. \end{cases}$$

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