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A correction for "Notes on drift estimation for certain non-recurrent diffusion processes from sampled data" in *Statistics & Probability Letters*, 2009, **79**, no. 20, 2200-2207.

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- In Theorem 2, only "$\Delta \to 0$ and $n\Delta \to \infty$" are assumed. However, we used in the proof that $\Delta e^{\theta_0 n\Delta} \to \infty$ for $\theta_0 > 0$, which does not hold if e.g., $\Delta = n^{-1} \log n$. Therefore we must specify the observation scheme more specifically.

  One of the sufficient conditions is:

  "*there exists a constant* $\delta > 0$ *such that* $n\Delta^{1+\delta} \to \infty$. ",

  which is very mild in practice.

- So in the Theorem 3, where "$\sqrt{\Delta} e^{\theta_0 n\Delta} \to \infty$" is used in the proof.

That's all. (Sept. 30 2009)