

## Complement

Contrary to what is said after formula (2.11) of the paper, the control of  $\mathbb{P}(B_i^2, \tau = t)$  is not obtained just changing  $s_i$  into  $s_{i+1}$  in the derivation of the bound for  $\mathbb{P}(B_i^1, \tau = t)$ ; as remarked by Ivan Torrecilla-Tarantino.

I have given a complete proof of the required control. It is adapted and explained in the proof of Lemma 2.1 of the paper

Probability density for a Hyperbolic SPDE with time dependent coefficients,

by Marta Sanz-Solé and Ivan Torrecilla-Tarantino

ESAIM PS Vol.11 p.365–380 (2007)