Correction to "Probability on Compact Lie Groups"

There is a slightly misleading presentation of the result by Lo and Ng on the condition for a family of matrices to be the Fourier transform of a probability measure on G. It should read:

Lo and Ng considered a family of matrices $(C_\pi, \pi \in \widehat{G})$ and asked when there is a probability measure ρ on G such that $C_\pi = \widehat{\rho}(\pi)$. They found a necessary and sufficient condition to be that $C_\delta = 1$ and that the following non-negativity condition holds: for all families of matrices $(B_\pi, \pi \in \widehat{G})$ where B_π acts on V_π and for which $\sum_{\pi \in S_\pi} d_\pi \mathrm{tr}(\pi(\sigma) B_\pi) \geq 0$ for all $\sigma \in G$ and any finite subset S_π of V_π we must have $\sum_{\pi \in S_\pi} d_\pi \mathrm{tr}(\pi(\sigma) C_\pi B_\pi) \geq 0$.

The only change is of the word "all" to "any".