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The following points concerning Theorem 1.1 in Wood (1999) have been brought to my attention in a joint communication from Novikov and Valkeila: Novikov (1975) obtained a similar upper bound when $p > 2$ (but a different bound when $1 < p < 2$); and Theorem 1.1 is actually a special case of the more general Lemma 2.1 in Dzhaparidze and Valkeila (1990). Also, as mentioned in Novikov and Valkeila (1999), predictable upper bounds for arbitrary vector-valued locally square integrable martingales have been given by Lebedev (1996).

One thing which is given by Theorem 1.1, but does not emerge in the proofs in the above papers, is that the best constants c_p and C_p are the same as in the discrete-time martingale case. Therefore, the results of Hitczenko (1990) also apply in the continuous-time case.

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