

CORRECTION TO THE PAPER

“APPLICATION OF THE THEORY OF MARKOV PROCESSES TO COMMUNION I. THE CASE OF DISCRETE TIME PARAMETER”

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The statement and proof of Lemma 2 on page 183 is incorrect. It should be replaced by the following

LEMMA 2'. *Let $\{\zeta_n\}$ be a sequence of nonnegative random variables and $\{w_n\}$ a sequence of positive numbers, and suppose that*

$$(5.19') \quad \frac{\zeta_n}{w_n} \rightarrow 1 \quad \text{in probability}$$

as $n \rightarrow \infty$. It is further assumed that for an integer $k \geq 1$ the k -th moment $E\{\zeta_n^k\}$ exists and

$$(5.20') \quad \lim_{n \rightarrow \infty} E \left\{ \left(\frac{\zeta_n}{w_n} - 1 \right)^k \right\} = 0.$$

Then for all l with $0 < l \leq k$

$$(5.21') \quad \lim_{n \rightarrow \infty} \frac{E\{\zeta_n^l\}}{w_n^l} = 1.$$

Proof. We begin by showing that under the conditions of this lemma

$$(5.22') \quad \lim_{n \rightarrow \infty} E \left\{ \left| \frac{\zeta_n}{w_n} - 1 \right|^k \right\} = 0$$

holds. Now put $u_n = (\zeta_n/w_n - 1)^k \geq -1$ and $|u_n| = u_n^+ + u_n^- = u_n + 2u_n^-$, where u_n^+ and u_n^- are the positive and negative parts of u_n , respectively. Then we have $0 \leq u_n^- \leq 1$, so that (5.19') implies $E\{u_n^-\} \rightarrow 0$. Hence $E\{|u_n|\} = E\{u_n^+\} + 2E\{u_n^-\} \rightarrow 0$, as was to be proved.

It is easy to derive (5.21') from (5.19') and (5.22'). By Minkowski's inequality,

$$\left[E \left\{ \left(\frac{\zeta_n}{w_n} \right)^l \right\} \right]^{1/l} \leq \left[E \left\{ \left(\frac{\zeta_n}{w_n} \right)^k \right\} \right]^{1/k} \leq 1 + \left[E \left\{ \left| \frac{\zeta_n}{w_n} - 1 \right|^k \right\} \right]^{1/k},$$

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