

**ERRATA: OPTIMAL CONTROL OF ULTIMATELY
BOUNDED STOCHASTIC PROCESSES**

(Nagoya Math. J. Vol. 53 (1974), 157-170)

YOSHIO MIYAHARA

Lemma 3.1 should read

LEMMA 3.1 (see W. M. Wonham [4. Lemma 3.1] or U. G. Haussmann [1. Lemma 3.1]). *If \bar{A} is stable and Γ satisfies*

$$\left\| \int_0^{\infty} e^{t\bar{A}'} \Gamma(E) e^{t\bar{A}} dt \right\| < 1,$$

then the equation $\bar{A}'P + P\bar{A} + \Gamma(P) + Q = 0$ has a unique symmetric positive solution P for any symmetric positive matrix Q , where $\| \cdot \|$ denotes the operator norm.

With this change we must further assume that the norm of Γ should be small enough throughout §3. Note that the size of Γ must depend on A and B , but it is independent of $\lambda \geq 0$. This remark assures that all results of §3 remain true under such an additional assumption.

The author wishes to thank Professor U. G. Haussmann for his kind advice on this matter.