

V. S. BORKAR (Bangalore)

**Correction to  
“RECURSIVE SELF-TUNING CONTROL  
OF FINITE MARKOV CHAINS”**

(*Applicationes Math.* 24 (2) (1996), 169–188)

The proof of Lemma 4.4 of the above is in error. It can, however, be easily corrected with the following modification: Set  $h_0 = V^*$ , which is possible. One has

$$\lim_{n \rightarrow \infty} \sup_{t \in [T_n, T_{n+1})} \|Z(t) - x^n(t)\| = 0$$

(The erroneous statement in the earlier proof has  $t \in [T_n, T_{n+1}]$ .) For large  $n$ , the process reset to  $h_0$  won't move out of its  $\varepsilon$ -neighbourhood as argued in the proof of Theorem A.1. Thus there are at most finitely many resets. The rest follows as before.