Correction
Ergodic and Adaptive Control of Nearest-Neighbor Motions

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In [BG] the proof given for Theorem 4.1 is incorrect. The same proof is reproduced in [B]. The following correct argument uses the notation of [BG].

If $K > 0$ is a bound on $|(k(\cdot, \cdot)|$, (3.2) implies that $|V_\theta(i)| \leq 2KE_\theta[\tau(0)|X_0 = i]$. From Corollary 3.13, it follows that $\sup_\theta |V_\theta(i)| < \infty$ for each i. The rest of the proof follows as before.

References

[B] V. S. Borkar, *Topics in Controlled Markov Chains*, pp. 126–128, Pitman Research Notes in Mathematics, No. 240, Longman Scientific and Technical, Barlow, 1991.
[BG] V. S. Borkar and M. K. Ghosh, Ergodic and adaptive control of nearest-neighbor motions, *Math. Control Signals Systems*, 4 (1991), 81–98.