CORRIGENDUM

to the paper

ON THE ASYMPTOTIC PROBABILITY DISTRIBUTION FOR CERTAIN MARKOFF PROCESSES*

By WALTER LEDERMANN

Mr H. Schneider has drawn my attention to a mistake which occurs on p. 591 of the above paper. It concerns the solution of the equations

$$Ag = 0 \quad \text{and} \quad h'A = 0,$$

where A is a transition matrix which is assumed to be in one of the two types of normal form given in equations (38) and (39) on p. 590. In order to economize in space I decided to concentrate on the second type of matrix, but the solution actually given applies only to the first type. If the matrix belongs to the second type, the vectors g and h are as follows:

$$g_1 = \begin{pmatrix} f_1 \\ 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix}, \quad g_2 = \begin{pmatrix} 0 \\ f_2 \\ \vdots \\ 0 \\ 0 \end{pmatrix}, \quad \ldots, \quad g_\nu = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ f_\nu \\ 0 \end{pmatrix},$$

$$h_1 = \begin{pmatrix} e_1 \\ 0 \\ \vdots \\ 0 \\ d_1 \end{pmatrix}, \quad h_2 = \begin{pmatrix} 0 \\ e_2 \\ \vdots \\ 0 \\ d_2 \end{pmatrix}, \quad \ldots, \quad h_\nu = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ e_\nu \\ d_\nu \end{pmatrix},$$

where $d_k = e_k' B_k B^{-1}$ $(k = 1, 2, \ldots, \nu)$ is a vector whose components are non-negative in virtue of the Lemma on p. 586 and of Theorem IV. The italicized sentence at the top of p. 592 should then read: *ω_k is greater than or equal to the total probability that the system should, at time $t = 0$, be in one of the states of the kth subset.*

* 46 (1950), 581.

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