PROBABILITY
AND
MATHEMATICAL STATISTICS

Vol. 3, Fasc. 2 (1984), p. 283

ADDENDUM TO THE PAPER "ON A GENERAL ZERO-SUM STOCHASTIC GAME WITH OPTIMAL STOPPING"

(Prob. and Math. Statistics 3.1)

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As was pointed out by Prof. J. P. Lepeltier, Theorem 3 does not follow automatically from steps 2 and 3 of the proof as was suggested in the paper. Nevertheless Theorem 3 is correct, even in more general case, without Mokobodzki's condition. In a forthcoming paper* the following result is proved:

THEOREM. *If (f_t) and (g_t) are right continuous processes with respect to filtration (F_t), satisfying the usual conditions, then*

$$\inf_{\tau \geqslant r} \text{ess} \sup_{\sigma \geqslant r} \text{ess} \, J_r(\tau, \sigma) = \sup_{\sigma \geqslant r} \text{ess} \inf_{\sigma \geqslant r} \text{ess} \, J_r(\tau, \sigma) \stackrel{\text{def}}{=} \hat{a}_r$$

P a. e., where

$$J_r(\tau, \sigma) = E\{\chi_{\tau < \sigma} e^{-\alpha(\tau - r)} f_\tau + \chi_{\sigma \leqslant \tau} e^{-\alpha(\sigma - r)} g_\sigma | F_r\}.$$

Morever, if $a_r^{\beta;\gamma}$ denotes the solutions of the penalized equation, then

$$\lim_{\beta,\gamma \uparrow \infty} a_r^{\beta;\gamma} = \hat{a}_r \quad P \text{ a. e.}$$

*Ł. Stettner, P. Zaremba and J. Zabczyk, *Closedness of some stopping games* (in preparation).

Received on 26. 10. 1983