

**ERRATUM:
ON THE ADJOINT PROCESS FOR OPTIMAL CONTROL
OF DIFFUSION PROCESSES***

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Theorem 5.5 should read:

Assume A_1, A_5-A_7 . Then

$$(5.6) \quad \begin{aligned} -p(t, x) &= V_x(t, x) \\ &= \hat{E}_{t,x} \{ [c_x(\tau, x(\tau)) + 1_{\{\tau < t\}}(\omega) \beta(\tau, x(\tau)) n(x(\tau))] \Phi(\tau, t) \\ &\quad + \int_t^\tau l_x(s, x(s), \hat{u}(s, x(s))) \Phi(s, t) ds \}, \end{aligned}$$

where $\beta(t, x) = [V_x(t, x) - c_x(t, x)]n(x)$ and $n(x)$ is a unit normal to ∂G at x .

The proof is correct as it stands, except that at the end it should be observed that for $t < T$ only the tangential component of V_x converges to the tangential component of c_x . The correction should also be made in (5.7) and (5.8). Now (5.6) is analogous to the deterministic case: n represents the gradient of the function describing the target set, i.e., $\partial^* Q$ for $t < T$.

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