

## Corrections 'Markov Decision Processes with applications to finance'

- p.39, Remark 2.5.1: Since  $\delta_N < \infty$  implies  $\delta_n < \infty$  for  $n = 1, \dots, N - 1$  and...
- p.52, l.4: Replace  $\mathcal{T}$  by  $\mathcal{T}_n$ .
- p. 159, l.11: Replace  $\int Q^X$  by  $\int Q$ .
- p. 220, l.1: Replace  $v$  by  $v^*$  twice.
- p.220, middle: Delete '(' in the nominator of  $x_{21}^*$ .
- p.225, l.-11: Replace '=' by ' $\leq$ '.
- p.273, (9.4): Replace  $Q$  by  $Q^Z$ . This also has to be done for the next two appearances of  $Q$  on the same page.
- p. 275, Def. 9.2.5 a): Replace in the formula for  $f(x)$  the expression  $d_k \leq x \leq c_k$  by  $d_{k+1} \leq x \leq c_{k+1}$ .
- p. 279, Theo. 9.2.10 a): Replace  $c_{k+1} - d_k \leq z_0$  by  $d_k - c_{k-1} \leq z_0$ .
- p.307: In the set  $\mathbb{M}_n$ , the functions have to be measurable in addition.
- p.348:  $\mathbb{B}_b^+ := \{v \in \mathbb{M}(M) \dots$
- p.352: Theo. A.2.4: The condition that  $w$  has to be upper semicontinuous in the second component is missing.