Corrigendum:
“ERROR BOUNDS FOR LAST-COLUMN-BLOCK-AUGMENTED
TRUNCATIONS OF BLOCK-STRUCTURED MARKOV CHAINS”
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Section 2.2 of Masuyama [2] presents a computable and nontrivial lower bound $\bar{\phi}_{K,N}^{(\beta)}$ for the factor $\bar{\phi}_K^{(\beta)}$ of the error bounds given in Theorems 2.1, 2.2 and 2.4. The author stated that the lower bound $\bar{\phi}_{K,N}^{(\beta)}$ exists because (see [2, Equation (2.66)])

$$\lim_{N \rightarrow \infty} \uparrow \bar{\phi}_{K,N}^{(\beta)} = \bar{\phi}_K^{(\beta)}, \quad (1)$$

where the symbol $\uparrow$ represents “convergence from below”. However, the proof of (1), presented in [2], is not complete. Thus, this corrigendum presents a complete proof of (1).

It follows from [1, Section 2.2, Proposition 2.14] that, for all $t \geq 0$ and $(k, i; \ell, j) \in \mathbb{F}^2$,

$$\lim_{N \rightarrow \infty} \uparrow [\exp\{\mathbf{Q}_{\mathbb{F}_N} t\}]_{(k,i;\ell,j)} = p^{(t)}(k, i; \ell, j),$$

where $[\exp\{\mathbf{Q}_{\mathbb{F}_N} t\}]_{(k,i;\ell,j)}$ denotes the $(k, i; \ell, j)$ th element of $\exp\{\mathbf{Q}_{\mathbb{F}_N} t\}$. Therefore, by the monotone convergence theorem, we have, for all $(k, i; \ell, j) \in \mathbb{F}^2$,

$$\lim_{N \rightarrow \infty} \uparrow \int_0^\infty \beta e^{-\beta t} [\exp\{\mathbf{Q}_{\mathbb{F}_N} t\}]_{(k,i;\ell,j)} dt = \int_0^\infty \beta e^{-\beta t} p^{(t)}(k, i; \ell, j) dt > 0. \quad (2)$$

Using [2, Equations (2.3) and (2.59)], we rewrite (2) as

$$\lim_{N \rightarrow \infty} \uparrow \phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j) = \phi^{(\beta)}(k, i; \ell, j) > 0, \quad \forall (k, i; \ell, j) \in \mathbb{F}^2. \quad (3)$$

Although $\phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j)$ is defined for $(k, i; \ell, j) \in (\mathbb{F}_N)^2$ (see [2, Equation (2.59)]), we set

$$\phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j) = 0, \quad (k, i) \in \mathbb{F} \setminus \mathbb{F}_N \text{ or } (\ell, j) \in \mathbb{F} \setminus \mathbb{F}_N. \quad (4)$$

It then follows from (3) and [2, Equation (2.65)] that $\{\bar{\phi}_{K,N}^{(\beta)}; N = K, K+1, \dots\}$ is nondecreasing and thus

$$\begin{aligned} \lim_{N \rightarrow \infty} \bar{\phi}_{K,N}^{(\beta)} &= \sup_{N \geq K} \bar{\phi}_{K,N}^{(\beta)} \\ &= \sup_{N \geq K} \sup_{(\ell,j) \in \mathbb{F}_N} \min_{(k,i) \in \mathbb{F}_K} \phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j) \\ &= \sup_{N \geq K} \sup_{(\ell,j) \in \mathbb{F}} \min_{(k,i) \in \mathbb{F}_K} \phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j), \end{aligned} \quad (5)$$

where the last equality holds due to (4). Note here that the order of double supremum is interchangeable (see the lemma below), i.e.,

$$\sup_{N \geq K} \sup_{(\ell, j) \in \mathbb{F}} \min_{(k, i) \in \mathbb{F}_K} \phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j) = \sup_{(\ell, j) \in \mathbb{F}} \sup_{N \geq K} \min_{(k, i) \in \mathbb{F}_K} \phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j). \quad (6)$$

Substituting (6) into (5), and using (3), we obtain

$$\begin{aligned} \lim_{N \rightarrow \infty} \bar{\phi}_{K, N}^{(\beta)} &= \sup_{(\ell, j) \in \mathbb{F}} \sup_{N \geq K} \min_{(k, i) \in \mathbb{F}_K} \phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j) \\ &= \sup_{(\ell, j) \in \mathbb{F}} \lim_{N \rightarrow \infty} \min_{(k, i) \in \mathbb{F}_K} \phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j) \\ &= \sup_{(\ell, j) \in \mathbb{F}} \min_{(k, i) \in \mathbb{F}_K} \lim_{N \rightarrow \infty} \phi_{\mathbb{F}_N}^{(\beta)}(k, i; \ell, j) \\ &= \sup_{(\ell, j) \in \mathbb{F}} \min_{(k, i) \in \mathbb{F}_K} \phi^{(\beta)}(k, i; \ell, j) \\ &= \bar{\phi}_K^{(\beta)}, \end{aligned}$$

where the last equality follows from [2, Equation (2.10)]. As a result, we have proved that (1) holds.

We close this corrigendum by providing the lemma, which enables us to interchange the order of double supremum.

Lemma (Interchanging the Order of Double Supremum) *Let $\{a_{n,m}; n, m \in \mathbb{N}\}$ denote a sequence of real numbers, where $\mathbb{N} = \{1, 2, 3, \dots\}$. We then have*

$$\sup_{(n,m) \in \mathbb{N}^2} a_{n,m} = \sup_{n \in \mathbb{N}} \sup_{m \in \mathbb{N}} a_{n,m} = \sup_{m \in \mathbb{N}} \sup_{n \in \mathbb{N}} a_{n,m}.$$

Proof. By symmetry, it suffices to prove that

$$\sup_{(n,m) \in \mathbb{N}^2} a_{n,m} = \sup_{n \in \mathbb{N}} \sup_{m \in \mathbb{N}} a_{n,m}. \quad (7)$$

If

$$\sup_{(n,m) \in \mathbb{N}^2} a_{n,m} > \sup_{n \in \mathbb{N}} \sup_{m \in \mathbb{N}} a_{n,m},$$

then, for some $(n', m') \in \mathbb{N}^2$, we have $a_{n', m'} > \sup_{n \in \mathbb{N}} \sup_{m \in \mathbb{N}} a_{n,m}$ whereas, by definition, $a_{n', m'} \leq \sup_{m \in \mathbb{N}} a_{n', m} \leq \sup_{n \in \mathbb{N}} \sup_{m \in \mathbb{N}} a_{n,m}$, which yields a contradiction. On the other hand, if

$$\sup_{(n,m) \in \mathbb{N}^2} a_{n,m} < \sup_{n \in \mathbb{N}} \sup_{m \in \mathbb{N}} a_{n,m},$$

then

$$\begin{aligned} \sup_{i \in \mathbb{N}} \sup_{j \in \mathbb{N}} a_{i,j} &\leq \sup_{i \in \mathbb{N}} \sup_{j \in \mathbb{N}} \sup_{(n,m) \in \mathbb{N}^2} a_{n,m} \\ &= \sup_{(n,m) \in \mathbb{N}^2} a_{n,m} < \sup_{n \in \mathbb{N}} \sup_{m \in \mathbb{N}} a_{n,m}, \end{aligned}$$

which also yields a contradiction. Consequently, (7) holds. $\square$

References

- [1] W.J. Anderson: *Continuous-Time Markov Chains: An Applications-Oriented Approach* (Springer, New York, 1991).
- [2] H. Masuyama: [Error bounds for last-column-block-augmented truncations of block-structured Markov chains](#). *Journal of the Operations Research Society of Japan*, **60** (2017), 271–320.

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