

List of corrections and amendments¹

s.b. = should be.

42: in (1.6) and in the last line of the page a dT is missing

84: In line 5 of the proof of Theorem 4.3., $I(G)$ should be removed

122: III.(5.2) with $A = (0, \infty)$ s.b. III.(5.2) with $A = (-\infty, 0)$

155, line 6 from below: one “ $=-u$ ” should be removed in last expression

161, line 2 from below: ..customers n and $n + 1$

345, Notes: The function $Z^{(\delta)}(u)$ in (3.3) was first introduced in Avram, Kyprianou and Pistorius (2004) Exit problems for spectrally negative Lévy processes and applications to (Canadized) Russian options. Ann. Appl. Probab. 14, no. 1, 215-238.

353, two lines after (5.1): *smallest* and *largest* should be reversed.

447, Eq. (2.1): $r(R_t^{U^t}, u_t, t)$ s.b. $r(R_s^{U^t}, u_s, s)$

447: Eq. (2.2) s.b. $V(t, x) = \max_u [r(x, u(t, x), t) + \sum_{y \in E} p(t, x, y, u)V(t + 1, y)]$

451, line 15: $-kb_1^2/b_2^2$ s.b. $-kb_1/b_2^2$

456, line 5: $\liminf_{u \uparrow 1} p_R(u)/(1 - u) > 0$

534, line 4 from bottom: *big* should be removed

We are grateful to be notified about omissions.

¹Last update: October 4, 2021