Errata
Dynamic Systems and Applications 25 (2016) 61-88

SYSTEMS GOVERNED BY MEAN-FIELD STOCHASTIC EVOLUTION EQUATIONS ON HILBERT SPACES AND THEIR OPTIMAL CONTROL

N. U. AHMED

Department of EECS, University of Ottawa,
Ottawa, Ontario, CANADA

In the original article, Dynamic Systems and Applications 25 (2016) 61-88, the content of equation (4.4) on page 72 was outside the margin. The equations (4.2)–(4.4) should have been listed as follows:

\begin{align*}
(4.2) \quad & \mathbb{E}|x^o(t) - x^n(t)|^2_E \leq 4M^2K^2 t \int_0^t \left\{ \mathbb{E}|x^o(s) - x^n(s)|^2_E + \left| \overline{x^o(s)} - \overline{x^n(s)} \right|^2_E \right\} ds \\
& \quad + 4M^2K^2_R \int_0^t \left\{ \mathbb{E}|x^o(s) - x^n(s)|^2_E + \left| \overline{x^o(s)} - \overline{x^n(s)} \right|^2_E \right\} ds \\
& \quad + 4\mathbb{E}|e_1^n(t)|^2_E + 4\mathbb{E}|e_2^n(t)|^2_E, \quad t \in I,
\end{align*}

where

\begin{align*}
(4.3) \quad & e_1^n(t) = \int_0^t S(t-s) \overline{f}(s, x^o(s), \overline{x^o(s)}, u^o_s - u^n_s) ds, \quad t \in I, \\
(4.4) \quad & e_2^n(t) = \int_0^t S(t-s) \overline{\sigma}(s, x^o(s), \overline{x^o(s)}, u^o_s - u^n_s) dW(s), \quad t \in I.
\end{align*}