Comment by the Authors, November 30, 1995

The third line of the display in the proof of Lemma 3 contains an error, pointed out to the authors by Jim Fill. The equation

$$\frac{1}{t}\sum_{s=1}^{t} q_s(\pi_j(t-s)) = \pi_j - \frac{\pi_j}{t}\sum_{s=1}^{t} s q_s$$

relies on $\sum_s q_s = 1$ but, in fact, $\sum_s q_s = P_i(T_j \leq t) < 1$.

Instead, we should first have summed to infinity (adding negative terms), and then distributed the summation over the two terms, as follows:

$$\begin{aligned}
\Pr(v^Z = j) &= \frac{1}{t}\mathrm{E}_i Y_j^t = \frac{1}{t}\sum_{s=1}^{t} q_s(1 + \mathrm{E}_j Y_j^{t-s}) \\
&\geq \frac{1}{t}\sum_{s=1}^{t} q_s(\pi_j(t-s)) \\
&\geq \frac{1}{t}\sum_{s=1}^{\infty} q_s(\pi_j(t-s)) \\
&= \pi_j - \frac{\pi_j}{t} h
\end{aligned}$$

giving the same result.