Errata: Some Corrections on my Papers of the Years 1988–1990

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1. Concerning the paper "Box-Jenkins credibility" (October 1988). On page 281, line 4, one should change in formula (4.2) the "+...+" to simply "+". Similarly delete on page 282 in line 10 the "...". Finally replace on page 283, line 10 the $(n-1)$ by $(p-1)$ and on page 284, line 19 $\hat{\phi}_1$ by a $\hat{\psi}_1$.
2. Concerning the article "On the numerical evaluation of the ultimate ruin probability" (April 1989). On page 23 the formulas for the functions h and H are incomplete in the case 2. In the example 2 on page 25 that did not matter, since there one has $a=0$, for what the complete and incomplete formulas are the same. The complete formulas are as follows:

$$h(x) = \left(\frac{1}{1+\eta} \right) \cdot \left(\frac{1-\gamma}{a \cdot (1-\gamma) + \sigma} \right), \quad \text{for } x \leq a,$$

$$= \left(\frac{1}{1+\eta} \right) \cdot \left(\frac{1-\gamma}{a \cdot (1-\gamma) + \sigma} \right) \cdot (1 + (x-a) \cdot (\gamma/\sigma))^{-1/\gamma}, \quad \text{for } x > a,$$

$$H(x) = \left(\frac{1}{1+\eta} \right) \cdot \left(\frac{1-\gamma}{a \cdot (1-\gamma) + \sigma} \right) \cdot x, \quad \text{for } x \leq a,$$

$$= \left(\frac{1}{1+\eta} \right) \cdot \left(\left(\frac{1-\gamma}{a \cdot (1-\gamma) + \sigma} \right) \cdot a + \left(\frac{\sigma}{a \cdot (1-\gamma) + \sigma} \right) \cdot \left(1 - (1 + (x-a) \cdot (\gamma/\sigma))^{1-1/\gamma} \right) \right), \quad \text{for } x > a.$$

3. Concerning the paper "Practical exponential smoothing credibility" (October 1990). On page 314, line 15 permute in formula (2.1) the $\hat{m}_n$ with the X_n . As a consequence one has some more modifications. So on page 315, line 20 replace in the recursion of Z_{ji} the $(1-a)$ by $(a-1)$. On the same page replace in line 27 in the definition of α the $(1-a)$ by $(a-1)$. On page 316, lines 5 and 6 put on the right hand of the W_i, E_i instead of " $(\hat{x})^{1-1}$ " a " $(-\hat{x})^{1-1}$ ". Finally replace on the same page in line 11 the formula for $\hat{a}$ by the correct one: $\hat{a} = \hat{\alpha} + \delta + 1$.

REFERENCES

- Kremer, E. (1988): Box Jenkins credibility. *Blätter der Deutschen Gesellschaft für Versicherungsmathematik*, Oktober 1988.
- Kremer, E. (1989): On the numerical evaluation of the ultimate ruin probability. *Blätter der deutschen Gesellschaft für Versicherungsmathematik*, April 1989.
- Kremer, E. (1990): Practical exponential smoothing credibility. *Blätter der Deutschen Gesellschaft für Versicherungsmathematik*, Oktober 1990.