Erratum to:

Asymptotic Tail Probability of Randomly Weighted Sums of Dependent Random Variables with Dominated Variation

Hai-zhong Yang

School of Statistics, Xi'an University of Finance and Economics, Xi'an 710100, China (E-mail: h.yang@163.com)

Erratum to: *Acta Mathematicae Applicatae Sinica, English Series*

DOI: 10.1007/s10255-009-8155-9

The original version of this article unfortunately contained a mistake. Equation (3.5) should be corrected as follows:

$$\begin{aligned} P(|\theta_i X_i| > x_i, \theta_j X_j > x_j) &= \left(\iint_{s>t} + \iint_{s\leq t} \right) P\left(|\theta_i X_i| > \frac{x_i}{s}, \theta_j X_j > \frac{x_j}{t}\right) dG_{ij}(s, t) \\ &\leq \iint_{s>t} P\left(|X_i| > \frac{x_i}{s}, X_j > \frac{x_j}{s}\right) dG_{ij}(s, t) \\ &\quad + \iint_{s\leq t} P\left(|X_i| > \frac{x_i}{t}, X_j > \frac{x_j}{t}\right) dG_{ij}(s, t) \\ &\leq \int_0^\infty P\left(|X_i| > \frac{x_i}{s}, X_j > \frac{x_j}{s}\right) dG_i(s) \\ &\quad + \int_0^\infty P\left(|X_i| > \frac{x_i}{t}, X_j > \frac{x_j}{t}\right) dG_j(t) \\ &= I_1 + I_2. \end{aligned} \tag{3.5}$$