Erratum to: Convex Ordering for Random Vectors Using Predictable Representation

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Published online: 29 May 2012
© Springer Science+Business Media B.V. 2012

Erratum to: Potential Anal (2008) 29:327–349 DOI 10.1007/s11118-008-9100-x

In Theorem 4.1 of [1], the processes $(\hat{A}(t))_{t \in \mathbb{R}_+}$ and $(t, x) \mapsto \hat{B}_t(x)$ should be deterministic functions (and not $\mathcal{F}_t^M$ -predictable processes) in order for the convex concentration inequality (4.2) to hold. The same applies to $(\hat{A}(t))_{t \in \mathbb{R}_+}$ and $(\hat{J}(t))_{t \in \mathbb{R}_+}$ in Corollaries 4.2 and 4.3.

Processes that are $\mathcal{F}_t^M$ -predictable (instead of being deterministic functions) can be considered in (4.2) under additional conditions based on the Malliavin calculus, cf. [2] in the one-dimensional case with jumps.

Two of the authors namely Jean-Christophe Breton and Nicolas Privault have updated their affiliations. The updated affiliations are provided below.

The online version of the original article can be found
at <http://dx.doi.org/10.1007/s11118-008-9100-x>.

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