



Correction to: The Gauss2++ model: a comparison of different measure change specifications for a consistent risk neutral and real world calibration

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1. **Page 8, Section 3:** Wrong notation in the step function for $d_x(t)$:

The function should be

$$d_x(t) = \mathbb{1}_{t \leq \tau} d_x + \mathbb{1}_{t > \tau} l_x.$$

2. **Page 11, Section 3.3:** Sign error in the equations for the absolute risk premium function for the linear case:

The functions should be

$$\begin{aligned} RP_x(t) &= \left((e^{-a(t-\min(t,\tau))} - e^{-at}) \left(1 + \frac{m_x}{a} \right) - e^{-a(t-\min(t,\tau))} m_x \min(t, \tau) \right) d_x \\ &\quad + (1 - e^{-a(t-\min(t,\tau))}) l_x, \\ RP_y(t) &= \left((e^{-b(t-\min(t,\tau))} - e^{-bt}) \left(1 + \frac{m_y}{b} \right) - e^{-b(t-\min(t,\tau))} m_y \min(t, \tau) \right) d_y \\ &\quad + (1 - e^{-b(t-\min(t,\tau))}) l_y. \end{aligned}$$

The original article can be found online at <https://doi.org/10.1007/s13385-021-00260-7>.

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