



Correction to: Does autocalibration improve goodness of lift?

Nicolas Ciatto¹ · Harrison Verelst¹ · Julien Trufin¹ · Michel Denuit¹

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Correction to: European Actuarial Journal

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Figures 2, 3 and 4 in the letter actually display double lift charts instead of simple lift charts as it should be. Notice that the conclusions drawn in the letter are well based on simple lift charts. Figures 2, 3 and 4 in the letter should then be replaced with Figs. 1, 2 and 3 displayed below, respectively.

Moreover, in Section 4.4 of the letter, the lifts for the boosted Poisson regression model before and after autocalibration are actually equal to 1.75 and 2.23, respectively and not to 1.31 and 2.20 as mentioned in the letter. The conclusions drawn in the letter remain unchanged.

The original article can be found online at <https://doi.org/10.1007/s13385-022-00330-4>.

✉ Julien Trufin
julien.trufin@ulb.ac.be

¹ Universite Libre de Bruxelles, Brussels, Belgium

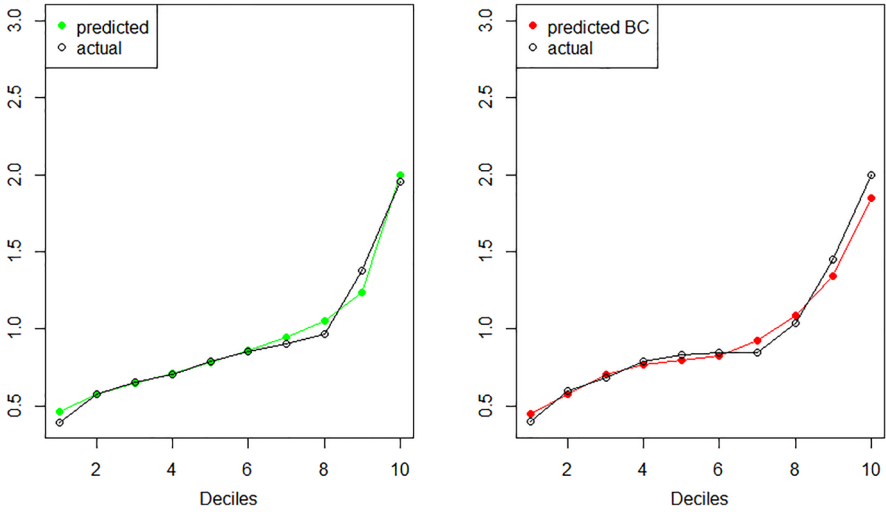


Fig. 1 Lift chart for the Poisson GLM, before (predicted, in green) and after autocalibration (predicted BC, in red) (color figure online)

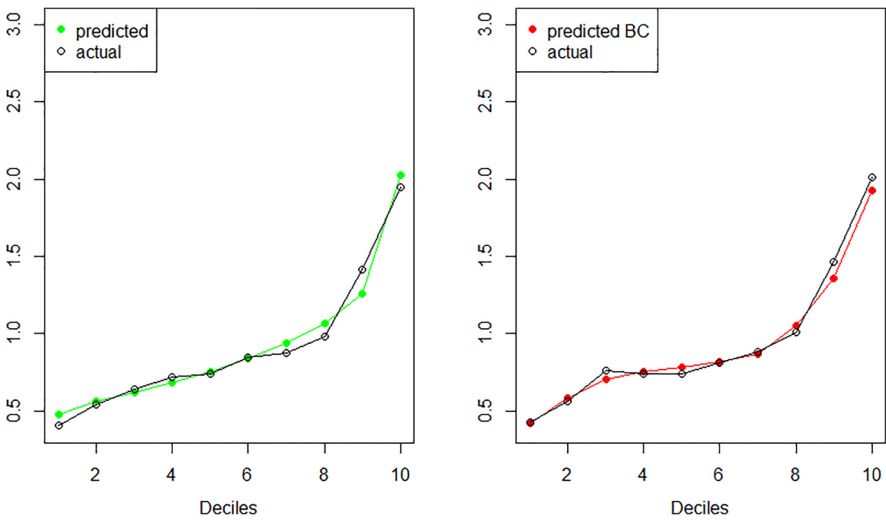


Fig. 2 Lift chart for the Poisson GAM, before (predicted, in green) and after autocalibration (predicted BC, in red) (color figure online)

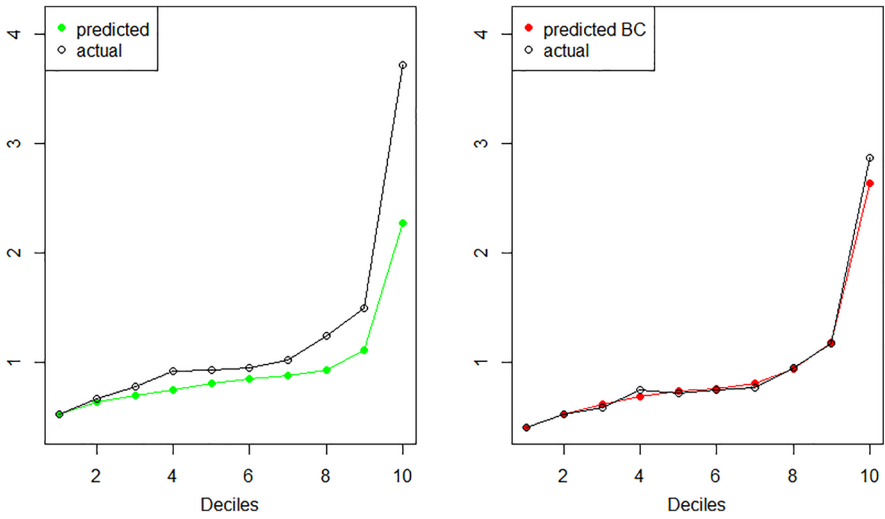


Fig. 3 Lift chart for the boosted Poisson regression model, before (predicted, in green) and after autocalibration (predicted BC, in red) (color figure online)

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