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CORRECTION

# Correction to: Pricing two-asset alternating barrier options with icicles and their variations

Hangsuck Lee[1] · Eunchae Kim[2] · Seongjoo Song[3]

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The original version of this article unfortunately contained a mistake.

The correct Eq. (11) should be:

$$Pr(X(t) \leq x,\ M(t) \leq m) = \Phi\left(\frac{x - \mu t}{\sigma\sqrt{t}}\right) - e^{\frac{2\mu}{\sigma^2} m} \Phi\left(\frac{x - 2m - \mu t}{\sigma\sqrt{t}}\right) \tag{11}$$

The original article can be found online at https://doi.org/10.1007/s42952-019-00039-3.

✉ Seongjoo Song
sjsong@korea.ac.kr

1 Department of Actuarial Science/Mathematics, Sungkyunkwan University, Seoul, Korea

2 Department of Risk Management and Insurance, Robinson College of Business, Georgia State University, Atlanta, USA

3 Department of Statistics, Korea University, Seoul, Korea