

CORRECTION NOTE TO ‘SOME NOTES ON THE DYNAMICS  
AND OPTIMAL CONTROL OF STOCHASTIC PENSION FUND  
MODELS IN CONTINUOUS TIME’ *ASTIN Bulletin*, 30:19-55.

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1. In equations (48) and (118) the correct volatility matrix  $S$  is:

$$S = \begin{pmatrix} 0.05 & 0.04 \\ 0.04 & 0.2 \end{pmatrix}$$

2. In equations (49) and (119) the correct value of  $k$  is 0.005.