

ERRATUM

PERPETUITIES WITH THIN TAILS REVISITED

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The statement of Theorem 6 in [1] contains the following error. Every occurrence of r in formula (6.1) should be replaced by r^* where

$$\frac{1}{r} + \frac{1}{r^*} = 1.$$

Thus, the correct version of (6.1) in terms of r is

$$f_v(t) \propto t^{1/(r-1)} e^{-1/(1-t^{r/(r-1)})^{r-1}} I_{(0,1)}(t).$$

With that change in the statement, no changes in the proof of Theorem 6 given in [1] are needed.

REFERENCE

- [1] HITCZENKO, P. and WESOŁOWSKI, J. (2009). Perpetuities with thin tails revisited. *Ann. Appl. Probab.* **19** 2080–2101. Available at <http://arxiv.org/abs/0912.1694>. MR2588240

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