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.