Georgian Mathematical Journal
Volume 9 (2002), Number 1, 197–

A SEMIMARTINGALE BELLMAN EQUATION AND THE VARIANCE-OPTIMAL MARTINGALE MEASURE. CORRECTION

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Abstract. Corrections are given for [1], most of which consist in replacing "ess sup" by "ess inf" in all the exposed formulas.

2000 Mathematics Subject Classification: 91B28, 60H30, 90C39.
Key words and phrases: Backward semimartingale equation, incomplete markets, contingent claim pricing, variance-optimal martingale measure, the Bellman equation.

Unfortunately, [1] contains some distortions of the meaning most of which can be corrected as follows: replace throughout the paper "ess sup" by "ess inf" in all the exposed formulas; delete the second summand of $\mu(t, x)$ in the third line of formula (4.17).

References

1. M. Mania and R. Tevzadze, A semimartingale Bellman equation and the variance-optimal martingale measure. *Georgian Math. J.* **7**(2000), No. 4. 765–792.

ISSN 1072-947X / $8.00 /