Corrections for *Mathematical Risk Analysis*

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Springer 2013

last modified: May 7, 2014

We thank Tomonari Sei for several corrections.

red = to be replaced, green = to be inserted

page	**replace this text**	**correct text**
4_4	$P(X < x)$	$P(Y < x)$
13_6	$(2 - 2\vartheta)_{\{\vartheta \le x \le 1-\vartheta\}}$	$(1 - 2\vartheta)_{\{\vartheta \le x \le 1-\vartheta\}}$
13_6	$(1 - x - y)1_{\{0 \le x \le \vartheta\}}$	$(1 - x - \vartheta)1_{\{0 \le x \le \vartheta\}}$
13_6	$(x - y)1_{\{x > 1-\vartheta\}}$	$(x - \vartheta)1_{\{x > 1-\vartheta\}}$
13_4	$(\vartheta - x)_{\{x < 1-\vartheta\}}$	$(1 - \vartheta - x)_{\{x < 1-\vartheta\}}$
15_8 (1.41)	$F_d(x_d, \lambda_d \mid x_1, \dots, x_{d-1})$	$F_n(x_n, \lambda_n \mid x_1, \dots, x_{n-1})$
19_5 (1.56)	$c_{i-1,i\mid x_1,\dots,x_{i-2}} f_{i\mid x_1,\dots,x_{i-1}}(x_i)$	$c_{i-1,i\mid x_1,\dots,x_{i-2}} f_{i\mid x_1,\dots,x_{i-2}}(x_i)$
19_3 (1.57)	$\prod_{i=2}^{n} \prod_{k=1}^{i-1} c_{i-1,i\mid 1,\dots,i-k-1} f_k(x_i)$	$\prod_{i=2}^{n} \prod_{k=1}^{i-1} c_{i-1,i\mid 1,\dots,i-k-1} f_i(x_i)$
19_2 (1.57)	$\left(\prod_{i=2}^{n} \prod_{k=1}^{k-1} c_{i-1,i\mid 1,\dots,i-k-1}\right)$	$\left(\prod_{i=2}^{n} \prod_{k=1}^{i-1} c_{i-1,i\mid 1,\dots,i-k-1}\right)$
25^9	$Q \stackrel{d}{=} Q$	$Y \stackrel{d}{=} Q$
31_7 (1.86)	$f_{(1)} := f_{R_1}$	$f_{(1)} := f - f_{R_1}$
33^7	where $g^{T_J} = 0$ if T_J is empty	where $g^{T_J} = 1$ if T_J is empty
33_1	$h_{R_1^c} = g^{T_1}$	$h_{R_1} = g^{T_1}$
34^{14}	$f_{23}(x_1, x_3)$	$f_{23}(x_2, x_3)$
42_{17}	$S \le U$	$S \le I$

page	**replace this text**	**correct text**
43^{6}	$\mathcal{L}^1(E,\mathcal{R},P)$	$\mathcal{L}^1(E,\mathfrak{R},P)$
$43^{8,9,10}$	$P\in\widetilde{M}$; $P\in M$	$\widetilde{\mathcal{P}}\in\widetilde{\mathcal{M}}$
$45^{5,7,13}$	$\mathcal{M}_1(E,\mathfrak{A})$ resp. $M^1(E,\mathfrak{A})$	$\mathcal{M}^1(E,\mathfrak{A})$
48^{13} (2.42)	$M(Q,P_{n+1})$	$\mathcal{M}(Q,P_{n+1})$
48_{12}	$M(A_1\times\cdots\times A_n)$	$M(A_1\times\cdots\times A_{n+1})$
48_{12}	$\sup\limits_{P\in M(Q,P_{n+1})}$	$\sup\limits_{P\in\mathcal{M}(Q,P_{n+1})}$
49_{6}	$\sum_{i=1}^{n}(F_i(b_i)-F_i(a_i))$	$\sum_{i=1}^{n}\big(F_i(b_i)-F_i(a_i)-(n-1)\big)_+$
63_{4}	(R^n,B^n); R^1	$(\mathbb{R}^n,\mathfrak{B}^n)$; $\mathbb{R}^1$
72^{2}	$\mathrm{VaR}_\alpha\left(\sum_{i=1}^{n}X_i\right)\le M_n^{-1}(\alpha)$	$\mathrm{VaR}_\alpha\left(\sum_{i=1}^{n}X_i\right)\ge M_n^{-1}(\alpha)$
75^{19}	$\lambda^{F_i^{-1}\circ\varphi}=\varphi^{F_i^{-1}}$	$\lambda^{F_i^{-1}\circ\varphi}=\lambda^{F_i^{-1}}$
76^{9}	$M_n(t)\ge P(f_1^\alpha+\cdots+f_n^\alpha)\le t$	$M_n(t)\ge P(f_1^\alpha+\cdots+f_n^\alpha\le t)$
81_{10}	and decreasing in t	and increasing in t
$83^{7,9}$	$\sum_{i=1}^{n}X_i$	$\sum_{i=1}^{n}x_i$
83_{6}	$\frac{\cdots}{\cdots}-d+1$	$\frac{\cdots}{\cdots}-n+1$
84_{6}	$\inf\limits_{s\in[0,s/n]}\frac{\int\cdots}{t-nr}$	$\inf\limits_{r\in[0,s/n]}\frac{\int\cdots}{s-nr}$
84_{6}	$P\left(\sum_{i=1}^{n}X_i\ge s\right)$	$P\left(\sum_{i=1}^{n}X_i<s\right)$
85^{10}	$\ge 1_{[s,\infty)}$	$\ge 1_{[s,\infty)}\left(\sum_{i=1}^{n}x_i\right)$
85_{5}	$g_a(x):=\begin{cases}\cdots\\ \cdots, \text{if } a\le\\ \cdots\end{cases}$	$g_a(x):=\begin{cases}\cdots\\ \cdots, \text{if } t\le\\ \cdots\end{cases}$
92_{6}	G be a d-dimensional	G be an n-dimensional
93_{11}	when $d=2$	when $n=2$
94^{3}	G and $\bar{G}$	G and $1-\bar{G}$

page	replace this text	correct text
146^6	$X = L^0$	$\mathcal{X} = L^0$
156^{13}	$Q \in M_1$	$Q \in \mathcal{M}_1$
171^8	$L^\infty_\alpha(P)$	$L^\infty_0(P)$
173_{13}	Lemma 2.2	Lemma 2.3
186_8	$\varrho(Y)$	$\varrho(X)$
212_{16}	$:= \sup_{\widetilde{X}_i \sim X_i}$ (both occurencies)	$:= \inf_{\widetilde{X}_i \sim X_i}$
212_3	Then it it holds that:	Then it holds that:
318^{13}	Theorem 12.14	Theorem 12.12
321^2	$(X^c - d^*)$	$(X^c - d^*)_+$
$345_{12,11}$	$(\Psi f^1 - (\Psi f)^1)^{1/2}$	$(\Psi f^2 - (\Psi f)^2)^{1/2}$
346^{11}	$-(\Psi f \cdot 1_{B_\delta})$	$-\Psi(f \cdot 1_{B_\delta})$
347^{13}	(13.5)	(13.50)
347_1	$(\mathbb{G}_\psi u, \dots)$	$(\mathbb{G}_{k,\psi_u}, \dots)$
350_{10}	$\mathrm{VaR}_{1-\lambda}$	VaR_λ
378_{16}	$-\nu_i^*(-[\infty, x]^c)$	$-\nu_i^*(-(\infty, x]^c)$