CORRIGENDUM

E. KREMER (1982). Rating of Largest Claims and ECOMOR Reinsurance Treaties for Large Portfolios. *Astin Bulletin* **13**, 47–56.

Ragnar Norberg pointed out to me that there is an incorrectness in the proof of the basic theorem on pages 50–51. Nevertheless by a slight modification the proof becomes complete. Instead of (3.6) one should use the bound

$$\frac{|r_k|}{\nu_k} \leq R^{\varepsilon}_{k1} + R^{\varepsilon}_{k2}.$$

With (for $\varepsilon > 0$)

$$R^{\varepsilon}_{k1} := E\left(\frac{1}{\nu_k} \cdot \sum_{i=1}^{N_k} |X_i| \cdot 1_{U^c_\varepsilon \cap [Y_{k1}, Y_{k2})}(X_i)\right)$$

$$R^{\varepsilon}_{k2} := E\left(\frac{1}{\nu_k} \cdot \sum_{i=1}^{N_k} |X_i| \cdot 1_{U_\varepsilon \cap [Y_{k1}, Y_{k2})}(X_i)\right)$$

$U_\varepsilon := [P_s - \varepsilon, P_s + \varepsilon]$ (U^c_ε denoting the complementary set of U_ε).

By the reasoning following formula (3.6) one can conclude with the theorem of dominated convergence:

$$\lim_{k \to \infty} R^{\varepsilon}_{k1} = 0$$

$$\lim_{k \to \infty} \sup R^{\varepsilon}_{k2} \leq E(|X_i| \cdot 1_{U_\varepsilon}(X_i)).$$

Since F is by assumption continuous, the last expression can be made arbitrarily small (by suitable choice of ε), implying statement (3.7) of the proof.

ERRATUM

P. TER BERG (1980). Two Pragmatic Approaches to Loglinear Claim Cost Analysis. *Astin Bulletin* **11**, 77–90.

Formula (5.7) contains an annoying printing error. The correct formula reads:

$$(5.7) \qquad \frac{\partial^2 \log L}{\partial \boldsymbol{\eta}\, \partial \boldsymbol{\eta}'} = -\tfrac{1}{2} \sum \varphi_r \left(\frac{y_r}{\mu_r} + \frac{n_r^2 \mu_r}{y_r} - 2n_r \right) \mathbf{z}_r \mathbf{z}_r'.$$

This correction is important if one maximizes the loglikelihood function via Newton's method, which needs the inverse of (5.7).