

Erratum to: A Comparison Principle for PDEs Arising in Approximate Hedging Problems: Application to Bermudan Options

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The original version of this article contained error in equations. Equations 3.7 and 3.10c are misplaced with different variants. This is corrected with this erratum.

The corrected equations are given below:

$$\begin{pmatrix} \mathcal{X} & 0 \\ 0 & -\mathcal{R} \end{pmatrix} \leq \frac{3}{\varepsilon} \begin{pmatrix} I & -I \\ -I & I \end{pmatrix} \quad (3.7)$$

$$\begin{pmatrix} \mathcal{X}_\varepsilon & 0 \\ 0 & -\mathcal{R}_\varepsilon \end{pmatrix} \leq \frac{3}{\varepsilon} \begin{pmatrix} I & -I \\ -I & I \end{pmatrix}. \quad (3.10c)$$

The online version of the original article can be found under doi:[10.1007/s00245-017-9413-5](https://doi.org/10.1007/s00245-017-9413-5).

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