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CORRIGENDUM FOR NEW EXACT TAYLOR'S EXPANSIONS WITHOUT THE REMAINDER: APPLICATION TO FINANCE

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ABSTRACT. This article is a corrigendum to AJMAA Volume 15, Issue 1, Article 5, PDF Link.

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In Equation (2.2), page 2, c_2 should be replaced by $\dot{c}_2$ as follows:

$$f(x) = f(c_2) + R_2(x)$$

should read

$$f(x) = f(\dot{c}_2) + R_2(x)$$

.

Similarly, in equation (2.4), page 2, c_2 should be replaced by $\dot{c}_2$ as follows:

$$R(x) = \int_{c_2}^{x} \int \frac{f'(c_1)}{u - c_2} dudu =$$

should read

$$R(x) = \int_{\dot{c}_2}^{x} \int \frac{f'(c_1)}{u - c_2} dudu =$$

.

In equation (2.7), page 3, c_3 should be replaced by $\dot{c}_3$ as follows:

$$f(x, y) = f(c_3, c_4) + R_2(x, y).$$

should read

$$f(x, y) = f(\dot{c}_3, c_4) + R_2(x, y).$$

.

Similarly, in the integral from equation (2.8), page 3, c_3 should be replaced by $\dot{c}_3$ as follows:

$$R_2(.) = \int_{c_3}^{x} \int \frac{f_x(c_1, c_2)}{u - c_3} dudu =$$

should read

$$R_2(.) = \int_{\dot{c}_3}^{x} \int \frac{f_x(c_1, c_2)}{u - c_3} dudu =$$

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