

**CORRECTION NOTE TO  
“THE PREDICTION ERROR OF BORNHUETTER/FERGUSON”  
BY T. MACK**

BY THOMAS MACK

In Mack (2008), there is an annoying typing error: In the first formula on page 99, a square root sign has been omitted on the right hand side. This is annoying because the formula is just given and not derived such that readers may not discover the error. The corrected version of the formula for  $\hat{\rho}_{ij}^z$  is

$$\hat{\rho}_{ij}^z = \sqrt{\frac{\hat{z}_{n+1-j}^* (1 - \hat{z}_{n+1-i}^*)}{\hat{z}_{n+1-i}^* (1 - \hat{z}_{n+1-j}^*)}}.$$

REFERENCE:

MACK, Th. (2008) The Prediction Error of Bornhuetter/Ferguson. *ASTIN Bulletin* **38**, 87-103.

THOMAS MACK  
*Munich, Germany*  
*E-Mail: tmack@gmx.net*