CORRIGENDUM

B. Sundt (1982). Asymptotic behaviour of compound distributions and stop-loss premiums. *ASTIN Bulletin* 13, 89–98.

In the proof of Theorem 3, one uses that $g_s = H(s) - H(s+1)$ instead of the correct expression $g_s = H(s-1) - H(s)$. This means that the displayed asymptotic expression for g_s really concerns g_{s+1} , and that the correct result should be

$$g_s \sim \frac{1-p}{\nu} e^{-\kappa s}.$$

The author became aware of this error when reading Milidiu and Jewell (1984), whose Theorem 2 gives a generalization of this result.

REFERENCE

MILIDIU, R. L. and W. S. JEWELL (1984). Asymptotic approximation to compound negative-binomial distributions. Submitted for publication.