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A simple European option pricing formula with a skew Brownian motion – ERRATUM

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DOI: https://doi.org/10.1017/S0269964822000407 Published online by Cambridge University Press: 29 November 2022

The publisher apologises that upon publication of the article, the corresponding author was not marked up. The corresponding author should have been listed as Xin-Jiang He, E-mail: xinjiang@zjut.edu.cn
The original article has been updated

Reference

[1] Pasricha, P. & He, X. (2022). A simple European option pricing formula with a skew Brownian motion. *Probability in the Engineering and Informational Sciences*, 1–6. doi:10.1017/S0269964822000407

Cite this article: Pasricha P and He XJ (2024). A simple European option pricing formula with a skew Brownian motion – ERRATUM. *Probability in the Engineering and Informational Sciences* 38, 226. https://doi.org/10.1017/S0269964823000050

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