New Techniques to Extract Market Expectations from Financial Instruments
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Corrections

Page 386, equation (8). (Page 4, equation (2.8), in working-paper version.) The term
\[-\frac{1}{2} \text{Cov}_t [d(t, \tau), \text{Var}_\tau d(\tau, T)]\]
should be added on the right side.

Page 416, first line after heading A.2. (Page 33 in working-paper version.) The term
“D(t, T)” should be “ln D(t, T)”.

Page 417, line 4. (Page 33 in working-paper version.) Note that “\(\text{Var}_\tau d(\tau, T)\)” is determinis-
tic” is an assumption and does not follow from other assumptions of the paper.\(^1\) If the
assumption is not fulfilled, the above correction to equation (8) (equation (2.8)) and the
same correction to equation (A.4) apply.

\(^1\) We thank Thomas Busch, University of Aarhus, for alerting us to this.