

This article was downloaded by: [TU Technische Universitaet Wien], [Stefan Gerhold]

On: 25 April 2014, At: 06:24

Publisher: Routledge

Informa Ltd Registered in England and Wales Registered Number: 1072954 Registered office: Mortimer House, 37-41 Mortimer Street, London W1T 3JH, UK



## Quantitative Finance

Publication details, including instructions for authors and subscription information:  
<http://www.tandfonline.com/loi/rquf20>

### Corrigendum

Published online: 22 Apr 2014.

To cite this article: (2014): Corrigendum, Quantitative Finance, DOI: [10.1080/14697688.2014.912872](https://doi.org/10.1080/14697688.2014.912872)

To link to this article: <http://dx.doi.org/10.1080/14697688.2014.912872>

PLEASE SCROLL DOWN FOR ARTICLE

Taylor & Francis makes every effort to ensure the accuracy of all the information (the "Content") contained in the publications on our platform. However, Taylor & Francis, our agents, and our licensors make no representations or warranties whatsoever as to the accuracy, completeness, or suitability for any purpose of the Content. Any opinions and views expressed in this publication are the opinions and views of the authors, and are not the views of or endorsed by Taylor & Francis. The accuracy of the Content should not be relied upon and should be independently verified with primary sources of information. Taylor and Francis shall not be liable for any losses, actions, claims, proceedings, demands, costs, expenses, damages, and other liabilities whatsoever or howsoever caused arising directly or indirectly in connection with, in relation to or arising out of the use of the Content.

This article may be used for research, teaching, and private study purposes. Any substantial or systematic reproduction, redistribution, reselling, loan, sub-licensing, systematic supply, or distribution in any form to anyone is expressly forbidden. Terms & Conditions of access and use can be found at <http://www.tandfonline.com/page/terms-and-conditions>

# Corrigendum

Friz, P.K., Gerhold, S. and Yor, M. (2014) How to make Dupire's local volatility work with jumps, *Quantitative Finance*, <http://dx.doi.org/10.1080/14697688.2013.874622>

When the above article was first published online, the second and third authors were incorrectly affiliated to all three universities. This has now been corrected as follows:

PETER K. FRIZ\*†, STEFAN GERHOLD‡ and MARC YOR§

†TU and WIAS Berlin, Berlin, Germany

‡TU Wien, Vienna, Austria

§Université Pierre-et-Marie-Curie (Paris VI), Paris, France