

**ERRATUM TO: PERPETUITIES WITH THIN TAILS  
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The statement of Theorem 6 in [1] contains the following error. Every occurrence of  $r$  in formula (6.1) should be replaced by  $r^*$  where

$$\frac{1}{r} + \frac{1}{r^*} = 1.$$

Thus, the correct version of (6.1) in terms of  $r$  is:

$$f_\nu(t) \propto t^{1/(r-1)} e^{-\frac{1}{(1-t^{r/(r-1)})^{r-1}}} I_{(0,1)}(t).$$

With that change in the statement, no changes in the proof of Theorem 6 given in [1] are needed.

**References.**

- [1] P. Hitczenko and J. Wesółowski. Perpetuities with thin tails revisited. *Ann. Appl. Probab.*, 19:2080 – 2101, 2009. Corrected version available at <http://arxiv.org/abs/0912.1694>.

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