

Errata in
'Exact Smooth Term-Structure Estimation'*

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Damir Filipović and Sander Willems

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- Page 922: In the matrix C , replace $\delta(t_{12}, t_{24})g_{OIS}(t_{24})$ by $\delta(t_{12}, t_{18})g_{OIS}(t_{18})$ and $\delta(t_{24}, t_{36})g_{OIS}(t_{36})$ by $\delta(t_{18}, t_{24})g_{OIS}(t_{24})$.
- Page 925: In Theorem 6.1, replace $M^+ = M^\top(M^\top M)^{-1}$ by $M^+ = M^\top(MM^\top)^{-1}$.
- Page 928: In the proof of Theorem 6.1, replace $M^+ = M^\top(M^\top M)^{-1}$ by $M^+ = M^\top(MM^\top)^{-1}$.

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