

**More Corrections:**

p.460 The PDE for the constant proportional dividend is missing  $\sigma^2 S^2$ . The correct equation is:

$$\frac{\partial C}{\partial t} = rC - (r - \delta) S \frac{\partial C}{\partial S} - \frac{1}{2} \sigma^2 S^2 \frac{\partial^2 C}{\partial S^2}$$