Addendum

In dem Beitrag von Ulrich Abel und Georg Boing „Stock Price Distribution Versus Time to Maturity of Associated Options" in Heft 2/87, S. 201 - 205, sind Tabelle und Figuren, auf die der Text Bezug nimmt, versehentlich nicht enthalten gewesen.

Wir bitten unsere Leser um freundliche Nachsicht.

Tabelle 1

Proportion P of stock prices falling into the categories C_i, $i = 0, \ldots, 4$, and p-values of tests for differences between empirical and between empirical and theoretic distributions

Time to maturity of associated options	P (%)					$PV1$	$PV2$
	C_0	C_1	C_2	C_3	C_4		
−4 weeks	16.5	20.4	22.9	21.6	18.6	0.004	0.38
−2 weeks	25.8	17.9	21.7	17.6	17.0	0.03	0.048
−1 day	20.3	18.3	18.6	24.1	18.0	0.2	0.4
0	24.6	16.2	14.1	21.9	23.1	−	0.007
1 day	21.3	16.4	17.5	21.3	23.4	0.72	0.21
2 weeks	21.9	17.7	16.3	22.8	21.3	0.81	0.22
4 weeks	19.7	16.5	18.8	25.6	19.4	0.18	0.27

$PV1$: p-values of test for difference between the distribution of proportions at t and $t = 0$.
$PV1$: p-values of test for difference between the distribution of proportions at t and the expected values (20 for each C_i).
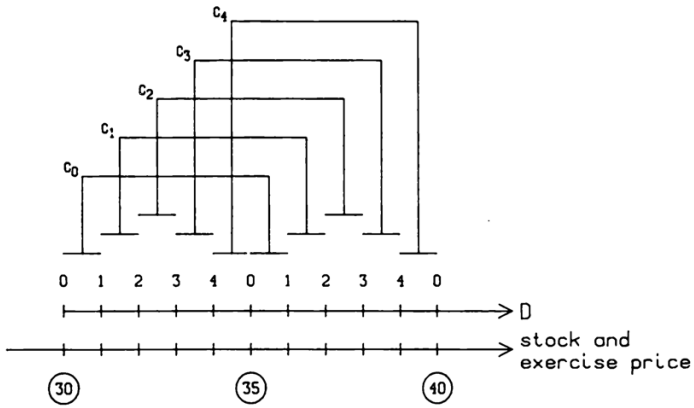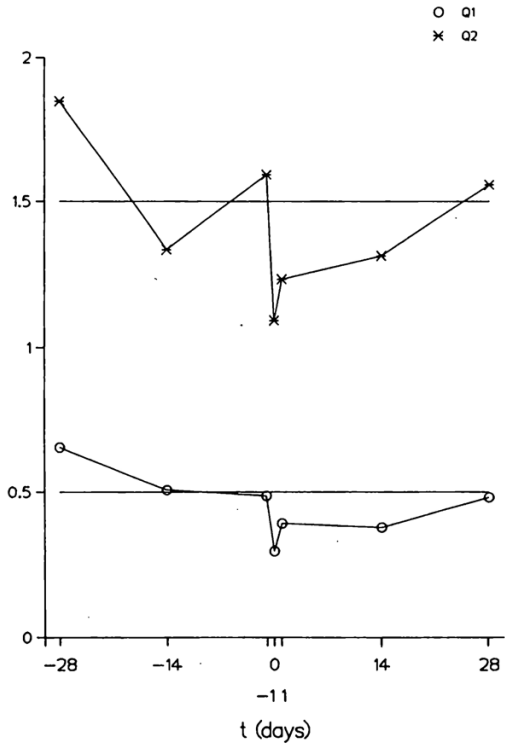
Figure 1

Figure 2