Christiansen M.C., Djehiche, B., 2020. Nonlinear reserving and multiple contract modifications in life insurance. Insurance: Mathematics and Economics 93, 187-195.

Corrigendum

- Delete the addend $\beta_{ij}(t)$ in equation (3.5).
- Replace $\widetilde{Z}(s)$ by Z(s) in equation (3.6).