

Corrigendum  
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This Corrigendum concerns a missing assumption in ‘Michael Heinrich Baumann: Performance and Effects of Linear Feedback Stock Trading Strategies. Dissertation, University of Bayreuth 2018.’

For Chapters 7–11, we assume that (almost all) controllers survive, i.e., that all upcoming investments are (almost surely) nonzero. This is necessary to prohibit a zero in a denominator. It can be achieved by adequate assumptions on the distribution of the returns. For example, in binomial tree models, where, depending on the parameters, a zero investment might have positive probability, such trees could be called degenerated. In implementations, some minimal investment value would lead to nonzero investments, however, altering the strategy and, hence, the results.