Errata Chapter 3.2: Short Rate Models

- Slide 6: Replace definition of $c(t_1, t_2)$ with

$$c(t_1, t_2) = \frac{\sigma^2}{2\kappa} \mathrm{e}^{-\kappa(t_1+t_2)} \left(\mathrm{e}^{2\kappa(t_1 \wedge t_2)} - 1 \right).$$