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Beginning with the ninth line, the one immediately following the long centered equation, the solution should read:

“As expected, the left side integrates to $nP_{xy}^{03}$, since $0P_{xy}^{03} = 0$. The challenge is now to translate the terms on the right side, which are written in multi-state model notation, into the actuarial notation defined for the common shock model in Section 12.7. Clearly $iP_{xy}^{00}$ translates to $iP_{xy}$, the probability that both $(x)$ and $(y)$ have survived against all hazard forces, and $\mu_{x+t,y+t}^{03}$ translates to $\lambda$, the common shock force of failure to which both $(x)$ and $(y)$ are subject. The term $iP_{xy}^{01}$ is the probability that $(x)$ is alive, but $(y)$ is not, at time $t$. To satisfy this event, $(x)$ must have survived all hazard factors, including the common shock ones, and $(y)$ must have failed due to hazard factors unique to $(y)$. (If $(y)$ had failed due to a common shock hazard factor, then $(x)$ could not be alive.) The term $\mu_{x+t}^{13}$ is the force of failure operating on $(x)$ after the failure of $(y)$, so it includes only the hazard factors unique to $(x)$, which is denoted $\mu_{x+t}^{*}$ in actuarial notation. The third pair of terms is similarly analyzed, with the roles of $(x)$ and $(y)$ reversed. Then the equation, written in common shock actuarial notation, is

\[
\begin{align*}
nP_{xy}^{03} &= \int_0^n \left[ tP_{xy} \cdot \lambda + (1 - tP_y^*) \cdot tP_x^* + \mu_{x+t}^* \cdot tP_y^* \right] dt \\
&= \lambda \cdot \mathcal{E}_{xy} + \left( nq_{xy}^2 \right)^* + \left( nq_{xy}^2 \right)^* = nq_{xy}^* + \lambda \cdot \mathcal{E}_{xy},
\end{align*}
\]

as required. (Note that both $\left( nq_{xy}^2 \right)^*$ and $\left( nq_{xy}^2 \right)^*$ denote the failure of both persons (in opposite orders) before time $n$ due to hazard forces unique to each person.)”