Errata: Financial Risk Modelling and Portfolio Optimization with R First edition

Dr. Bernhard Pfaff

May 31, 2013

1. Page 44 last equation of (5.2): It should read $\omega_1^* = \frac{-1}{d}(b\Sigma^{-1}\mu - a\Sigma^{-1}i)$.
2. Page 121, last paragraph, first line: It should read '**rmgarch**' instead of '**rmgrach**'.