
Page xi: Section title for Section 11.4.3 should be “Endogenous Margin Requirements”.
Page 69, footnote 10 should read “...growth if this ratio is less than the 30th NYSE percentile...”.
Page 95, paragraph following equation (4.45), “Problem 8.2” should be “Problem 4.2”.
Page 129, immediately below equation (5.16), “$g_t$” should be “$G_t$”.
Page 158: Equation (5.98) should read

$$
\tilde{R}_{t+1} = x_t - 1,
$$

consistent with equation (5.87).
Page 243: Immediately following equation (8.38), “the second inequality” should be “the second equality”.
Page 272: Equation (9.7), $Cov_t (r_{p,t+1}; r_{p,K-1,t+1})$ should be $Cov_t (r_{p,t+1}; r_{p,K-1,t+K})$.
Page 359: Section title for Section 11.4.3 should be “Endogenous Margin Requirements”.
