Erratum


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Chapter 20

- Formula 20.2 should, of course, have the weights as a power:

\[
I_t = I_{t-1} \prod_j \left( \frac{S_{J_t, t}}{S_{J_{t-1}, t-1}} \right)^{w_{j_t}}
\]

I would like to thank Sander Muns for pointing this out.