Errata for Financial Modeling using R

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Yuxing Yan

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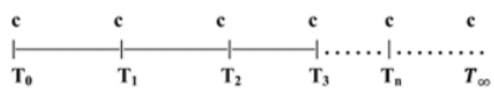
I thank Daniel Folkinshteyn, Mark Umpenhour and several anonymous readers for pointing out some typos, errors or simply asking a question. I am sorry for those typos and any inconvenienced caused. If you find a new typo, error or have a question, please send me an email at yany@canisius.edu. You could download an updated version at http://canisius.edu/~yany/R/errata.pdf

Page	Incorrect	Corrected one
Backcover	reserach	research
25	[sentence starts with a comma]	
27	20 precents"	20 percents
27	[the 3rd 80% and 20% is missing]	80 percent for the beginners and 20 percent for the experienced programmers
33	use upper (down) arrow keys	use upper or down arrow keys
36		Equation (7) $PV(annuity) = \frac{C}{R}[1 - \frac{1}{(1+R)^n}]$
39	equals zero	equal zero
44	Rule 1. Exact math	Rule 1. Exact match
65	Buy a call & sell a put with the same x	Buy a call & a put with the same x
96	> for (in in 1:(n-1))	> for (i in 1:(n-1))
119	weighted betas	weighted average of the betas
141	> > head(SplitDates)	> head(SplitDates)
145	There exists many ways.	There exist many ways.
162	The portfolio returns is	The portfolio return is
203	σ_A σ_A	σA
234	if the price is smaller than the midpoint, the trade is buyer initiated	if the price is smaller than the midpoint, the trade is seller initiated

Note since Yahoo!Finance change its structure, we have to change associated codes. Below is a typical example. Page 91 (Chapter 5)

Old

```
> x<-read.csv("http://chart.yahoo.com/table.csv?s=IBM",header=T)
```

New

```
x<-read.csv("http://canisius.edu/~yany/data/ibm.csv")
```

Similarly, this is true for command associated with http://chart.yahoo.com. Sorry for this trouble. This issue would be solved with the next edition.