Dynamic Asset Pricing Theory
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Corrections to the Third Edition

January 2002

Page

62: The lefthandside of (28) should be $\psi_{t+1}(i)$.

79, 397, ‘Johnson’ should read ‘Johnsen.’

196: In part (G), $\psi : \mathbb{R} \to \mathbb{R}$ should read $\psi : \mathbb{R} \to \mathbb{C}$.

198, 431, 432, ‘Pouque’ should read ‘Fouque’.

282-283. In Exercise 11.3, the exercise should ask for a demonstration that the proposed strategies are consistent with a Nash equilibrium, and not imply that they are unique in that regard.