

# Dynamic Asset Pricing Theory

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Corrections to the Third Edition

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Page

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

79, 397, 'Johnson' should read 'Johnsen.'

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

198, 431, 432, 'Pouque' should read 'Fouque'.

282-283. In Exercsie 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.