Introduction to Risk Parity and Budgeting

Errata

November 2, 2013

• Page 101: [...] the two solutions are (33.33%, 66.67%, 0%) and (20%, 40%, 40%) (and not (20%, 20%, 40%)) if the risk budgets are (50%, 50%, 0%).

• Page 115: [...] Using these figures, we deduce that $\phi = 3.44$ (and not $\phi = 0.58$).