Corrections in
Mathematics for Finance
An Introduction to Financial Engineering
by M. Capiński and T. Zastawniak
4th printing, 2007(?)

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page 232, Exercise 10.18
`Replace`
LIBOR, the London Interbank Offered Rate, is the rate at which money can be deposited
`by`
LIBOR, the London Interbank Offered Rate, is the rate at which money can be borrowed

`Replace`
LIBID, the London Interbank Bid Rate, is the rate at which money can be borrowed
`by`
LIBID, the London Interbank Bid Rate, is the rate at which money can be deposited

`Swap the table headings as follows:`

Rate	LIBID	LIBOR
1 month	8.41%	8.59%
2 months	8.44%	8.64%
3 months	9.01%	9.23%
6 months	9.35%	9.54%

page 284, Solution 5.12
`Replace` $\boldsymbol{w} \cong \begin{bmatrix} 0.314 & 0.148 & 0.538 \end{bmatrix}$ `by` $\boldsymbol{w} \cong \begin{bmatrix} 0.228 & 0.235 & 0.537 \end{bmatrix}$
`Replace` $\mu_V \cong 0.173$ `by` $\mu_V \cong 0.167$
`Replace` $\sigma_V \cong 0.151$ `by` $\sigma_V \cong 0.152$

page 285, Solution 5.13
`Replace` $\boldsymbol{w} \cong \begin{bmatrix} 0.672 & -0.246 & 0.574 \end{bmatrix}$ `by` $\boldsymbol{w} \cong \begin{bmatrix} 0.722 & -0.208 & 0.486 \end{bmatrix}$
`Replace` $\sigma_V \cong 0.192$ `by` $\sigma_V \cong 0.211$

page 285, Solution 5.14
`Replace`

$$\boldsymbol{w} \cong \begin{bmatrix} -2.027 + 13.492\mu_V & 2.728 - 14.870\mu_V & 0.298 + 1.376\mu_V \end{bmatrix}$$

by

$$\boldsymbol{w} \cong \begin{bmatrix} -2.314 + 15.180\mu_V & 2.515 - 13.615\mu_V & 0.799 - 1.566\mu_V \end{bmatrix}$$

Replace

$$\sigma_V \cong \sqrt{0.625 - 6.946\mu_V + 20.018\mu_V^2}$$

by

$$\sigma_V \cong \sqrt{0.584 - 6.696\mu_V + 19.996\mu_V^2}$$