Errata for "Quantitative Enterprise Risk Management"

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- Page 152: In the formula for the Hill estimator, the sum should start from $k = j$ instead of $k = j + 1$.

- Page 198: In Exercise 6.4, part (b) (ii), $\Pr[|W| = |Z|]$ should be $\Pr[|Y| = |Z|]$.

- Page 239: In the second last line, "The bottom right path" should be "The bottom left path."

- Page 583: The second part of equation (19.1) should be $-\lambda((-x^*)^\beta)$.

- Page 587 (bottom): $x = 31.98$ should be $x = 30.23$.