

CAS Exam 9 Study Manual - 2014
Errata and Clarifications
April 8, 2014

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Formula IV.C.1

Current:

$$r_p = E(r_p) + \beta_p F \beta + e_p$$

Should be:

$$r_p = E(r_p) + \beta_p F + e_p$$

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Formula IV.C.4

Current:

$$r_p = E(r_p) + \beta_p F \beta$$

Should be:

$$r_p = E(r_p) + \beta_p F$$