**Operational Risk: A Guide to Basel II Capital Requirements, Models, and Analysis**

**By Chernobai, Rachev, and Fabozzi**

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**ERRATA:**

Chapter 6:

* Page 115: For the Exponential density, should be the inverse of the mean, i.e., where .
* Page 125: For the Burr density, in the last paragraph, “τ=1” should be “*ϒ*=1”.

Chapter 11:

* Page 240: In Table 11.4, the next entry under “95% VaR” should say “99% VaR.”

Chapter 13:

* Page 277: In Table 13.7, the last two column labels should be “95% CVaR” and “99% CVaR.”