Erratum: "Moments of the estimated Sharpe ratio when the observations are not IID" [Finance Research Letters 3(1) (2006) 49-56]

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The following correction that was missed during proofreading should be made. The term $\frac{1}{T^2}(\frac{7S^2}{8} - 1)$ appearing in the $V_2(\hat{S})$ on p. 53, equation (10), should be replaced by $\frac{1}{T^2}(\frac{19S^2}{8} + 2)$. This correction has very little effect on Table 1, and the updated table is available from the authors upon request.