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CORRECTION

Correction to: International capital asset pricing model: the case of asymmetric information and short-sale

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The cited reference Nguyen et al. (2017) should have been set as Al Janabi et al. (2017) in the first paragraph of introduction.

As such, the following corrections should be made in the list of references:

Wrongly Cited Reference:

Nguyen, D., Al Janabi, M. A. M., Hernandez, J. A., & Berger, T. (2017). Multivariate dependence and portfolio optimization algorithms under illiquid market scenarios. European Journal of Operational Research, 259(3), 1121–1131.

Correct Reference to be Cited:

Al Janabi, M. A. M., Hernandez, J. A., Berger, T., & Nguyen, D. (2017). Multivariate dependence and portfolio optimization algorithms under illiquid market scenarios. European Journal of Operational Research, 259(3), 1121–1131.

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