Due to an unfortunate oversight, an important reference was omitted from the following publications. The pedagogical illustrations depicted in:

1. Exhibit 12 (page 61) and related discussion within the paper “Evaluating a Trend-Following Commodity Index for Multi-Period Asset Allocation”, Summer 2004, *J. of Alternative Investments*,

2. Figure 2.1 (page 17) and related discussion within the chapter “Rebalancing Strategies for Long-Term Investors” in the book *Computational Methods in Decision-Making, Economics and Finance*, published in 2002, Kluwer, editors, E. J. Kontoghiorghes, et al.,

3. Exhibit 2 (page 54) and related discussion within the paper “Rebalancing Strategies for Multi-Period Asset Allocation,” Fall 2001 issue of *J. of Wealth Management*


John Mulvey
Professor