Erratum to: The role of circuit breakers in the oil futures market

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Though cited earlier in my paper, “The Role of Circuit Breakers in the Oil Futures Market”, the work of James Brugler and Oliver Linton entitled “Single Stock Circuit Breakers on the London Stock Exchange: Do They Improve Subsequent Market Quality?” published by SSRN was not appropriately cited with respect to their methodology Section 4, “Methodological Issues for Identifying Causal Effects of Circuit Breakers” along with Section 6, “Results” regarding the MA(1)-EGARCH modelling framework. My apologies to the authors for this oversight.

The online version of the original article can be found at <http://dx.doi.org/10.1007/s12197-014-9307-1>.

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