Correction of typos in "On the Out-of-Sample Importance of Skewness and Asymmetric Dependence for Asset Allocation"

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Two small typos[1] crept into Appendix B of the published version of "On the Out-of-Sample Importance of Skewness and Asymmetric Dependence for Asset Allocation". The normal copula density should have $exp\{-... + ...\}$and the Clayton copula density should have parameter θ.These are corrected below:

Normal Copula

$$\begin{aligned} c_N(u,v;\rho) &= \frac{1}{\sqrt{1-\rho^2}} \exp\left\{-\frac{\Phi^{-1}(u)^2+\Phi^{-1}(v)^2-2\rho\Phi^{-1}(u)\Phi^{-1}(v)}{2(1-\rho^2)}+\frac{\Phi^{-1}(u)^2+\Phi^{-1}(v)^2}{2}\right\} \\ \rho &\in (-1,1) \end{aligned}$$

Clayton Copula (Kimeldorf and Sampson Copula in Joe (1997))

$$\begin{aligned} c_C(u,v;\theta) &= (1+\theta)(uv)^{-\theta-1}\left(u^{-\theta}+v^{-\theta}-1\right)^{-2-1/\theta} \\ \theta &\in [-1,\infty)\backslash\{0\} \end{aligned}$$

[1] Thanks to Steve Jewson for pointing these out.