

A ERRATUM

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The estimates of c and $\log \phi$ for different aggregation levels are given in Table I. When the aggregation level is short, exponent c is less than one. Increasing the level of aggregation also increases c until it reaches $c = 1.25$ for the five minute aggregates. Correspondingly, the estimate for $\log \phi$ decreases exponentially.

TABLE I

THE ESTIMATES FOR c AND $\log \phi$ WITH DIFFERENT LEVEL OF AGGREGATION.

Δ	c	$\log \phi$
1	0.75	8.8
2	0.92	7.2
3	1.01	6.42
4	1.07	5.82
5	1.11	5.44
10	1.19	4.71
30	1.23	4.26
60	1.23	4.23
300	1.25	3.89