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Corrigendum to 'Modelling time-varying volatility interactions' [International Review of Financial Analysis, 111(2026) 105098]

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The authors regret that in Eq. (7) the nonstationary component $\mathbf{g}_t$ was incorrectly written as

$$\mathbf{g}_t = \left(\boldsymbol{\omega}^* + \sum_{r=1}^{q} \mathbf{A}_r^* \boldsymbol{\varepsilon}_{t-r}^2 + \sum_{s=1}^{p} \mathbf{B}_s^* \mathbf{h}_{t-s}\right) \mathbf{G}(t/T).$$

The correct expression is

$$\mathbf{g}_t = \mathbf{G}(t/T) \left(\boldsymbol{\omega}^* + \sum_{r=1}^{q} \mathbf{A}_r^* \boldsymbol{\varepsilon}_{t-r}^2 + \sum_{s=1}^{p} \mathbf{B}_s^* \mathbf{h}_{t-s}\right).$$

This was a typographical error in the order of matrix-vector multiplication. This correction does not affect the results or conclusions of the paper. The authors would like to apologise for any inconvenience caused.

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