CORRECTION

Correction: Buzz Factor or Innovation Potential: What Explains Cryptocurrencies' Returns?

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There is an error in the equation under the subheading "Liquidity" in the Supplementary Analyses section. The correct equation is:

$$Illiquidity = \frac{1}{D}\sum_t |R_t|/V_t$$

There is an error in the third equation under the subheading "Investor Expectations and Volatility" in the Supplementary Analyses section. The correct equation is:

$$\mu_{t+1} = \mu + \lambda\sigma_{t+1}$$

Reference

1. Wang S, Vergne J-P (2017) Buzz Factor or Innovation Potential: What Explains Cryptocurrencies' Returns? PLoS ONE 12(1): e0169556. https://doi.org/10.1371/journal.pone.0169556 PMID: 28085906

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