ERRATA FOR FIRST PRINTING OF

TIME SERIES ANALYSIS: WITH APPLICATIONS IN R

by Jonathan D. Cryer and Kung-Sik Chan

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page
10 Exercise 1.6 Should refer to Exhibit 1.7 on page 6 rather than Exhibit 1.9, p. 7.
40 line 16 These methods are pursued in Chapter 11.
89 The equation after Equation (5.1.5) has a square root missing. It should read $\sqrt{\frac{9t-k-1}{9t-1}}$.
104 Exercise 5.13 The data file named airpass should be described as international airline passenger monthly totals (in thousands) flown from January 1960 through December 1971.
144 Exercise 6.25 In part (e), ACF should be PACF.
144 Exercise 6.26 In part (d), ACF should be PACF.
144 Exercise 6.27 In part (e), ACF should be PACF.
145 Exercise 6.28 Replace the Hint in parentheses by (We do not have a formula for this PACF. Instead, perform a very large sample simulation, say $n = 1000$, for this model and calculate and plot the sample PACF for this simulation.)
145 Exercise 6.28 In part (d), ACF should be PACF.
205 The R code below Exhibit 9.2 has an extra right parenthesis at the end.
213 Exercise 9.2 In parts (c) and (d), 2006 should be 2008 and, in part (d), 2007 should be 2009.
226 Eqn (9.H.23) The variance $\sigma^2$ should not appear in the RHS denominator. That is, the equation should read $\sigma^2 = \sum_{t=1}^{n} \left\{ \frac{[y_t - \hat{y}(t-1)]^2}{v_t} \right\}$.
226 The end of the sentence that follows Equation (9.H.24) should end with $\sigma^2$ rather than $\sigma^2$.
233 line 23 The reference to Equations (10.2.2) and (10.2.3) should be replaced by (10.3.2) and (10.3.3).
233 footnote The reference to Equations (10.2.5), (10.2.6) and (10.2.7) should be replaced by (10.3.5), (10.3.6) and (10.3.7).
246 Exercise 10.5 Part (b) contains two typos. The model should read $Y_t = Y_{t-1} + Y_{t-12} - Y_{t-13} + e_t - 0.5e_{t-1} - 0.5e_{t-12} + 0.25e_{t-13}$.
247 Exercise 10.9 The data file name in this exercise should be airpass, not airline.
265 Eqn (11.4.2) On the right side of the last equals sign, a left bracket ($) is missing and a backshift ($B$) is misplaced. The equation should read $X_t = X_{t-1} - X_{t-12} - \phi(X_{t-1} - X_{t-2}) = [1 - (1 + \phi)B + \phi^2]X_t$.
348 Exercise 13.29 Replace $Y_t = X_t - X_{t-1}$ by $Y_t = X_t - X_{t-4}$. (As stated, this exercise repeats Exercise 13.26.)
349 Exercise 13.32 The value of $\phi_2$ should be $-0.8$, not 0.8.
408-409 The graphs displayed in Exhibits 15.13 and 15.15 should be interchanged.
442 line 7 The mode option given as signif should be signf in two places.