ERRATA FOR FIRST PRINTING OF

TIME SERIES ANALYSIS: WITH APPLICATIONS IN R

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Last updated 7/17/2008

Page 10 Exercise 1.6 Should refer to Exhibit 1.7 on page 6 rather than Exhibit 1.9, p. 7.
89 The equation after Equation (5.1.5) has a square root missing. It should read $\frac{\sqrt{y_{t-k-1}}}{\sqrt{y_t-1}}$.
40 line 16 These methods are pursued in Chapter 11.
104 Exercise 5.13 The data file named airpass should be described as international airline passenger monthly totals (in thousands).
144 Exercise 6.25 In part (e), ACF should be PACF.
144 Exercise 6.26 In part (e), ACF should be PACF.
144 Exercise 6.27 In part (e), ACF should be PACF.
145 Exercise 6.28 In part (e), 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.
246 Exercise 10.5 Part (b) contains two typos. It 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 datafile name in this exercise should be airpass, not airline.
348 Exercise 13.29 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.