ERRATA FOR SECOND PRINTING OF

TIME SERIES ANALYSIS: WITH APPLICATIONS IN R

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Last updated 2/23/2010

page

34  Eqn. (3.37) There is a minus sign missing on the righthand side of the second equation. It should read
\[ \beta_1 = \beta \cos(\Phi), \quad \beta_2 = -\beta \sin(\Phi) \]

37  Eqn. (3.4.5) Two of the coefficients in the table above Eqn. (3.4.5) need to be corrected. The 1.71 coefficient for \( n = 25 \) should be 1.66 and the coefficient 1.75 for \( n = 50 \) should be 1.70.

75  Eqn. (4.3.24) In this equation \( \phi_1 \) should be replaced by \( \phi_{1/2} \).

89  Eqn. (5.1.6) The equation should read \( Y_t = Y_{t-1} + e_t \).

113 Eqn. (6.2.2) The final subscript on \( Y \) in the top part of the equation should be as follows:
\[ \phi_{kk} = \text{Corr}(Y_t - \beta_1 Y_{t-1} - \beta_2 Y_{t-2} - \cdots - \beta_{k-1} Y_{t-k+1}, \]
\[ Y_{t-k} - \beta_1 Y_{t-k+1} - \beta_2 Y_{t-k+2} - \cdots - \beta_{k-1} Y_{t-1}) \]

117 Line 8 MA(\( p,q \)) should be ARMA(\( p,q \)).

132 Line 16 ...
lag 8 of the errors should read...
lag 12 of the errors.

200 Eqn. (9.3.32) There is a factor of \( \theta \) missing in the last term. It should read \( \hat{Y}_t(\ell) = \mu + \phi (Y_t - \mu) - \phi^{\ell-1} \theta e_t \).

207 In the paragraph above Section 9.7 heading, the following changes should be made:
\[ \hat{Y}_{35}(1) = 70.14757 \quad \text{and} \quad \hat{Y}_{35}(2) = 71.94342 \] . The updated forecast is then
\[ \hat{Y}_{36}(1) = 71.94342 + 0.5705(65 - 70.14757) = 69.00673 \quad \text{or about 69}. \]

218 Eqn. (9.E.2) The right side should read \( \int_{-\infty}^{\infty} h(y)f(y|x)dy \).

226 Eqn. (9.H.23) The variance \( \sigma_e^2 \) should not appear in the RHS denominator. That is, the equation should read
\[ \sigma_e^{-2} = \sum_{t=1}^{n} \left\{ \frac{[y_t - y(\ell t - 1)]^2}{\nu_t} \right\} \]

226 The end of the sentence that follows Equation (9.H.24) should end with \( \sigma_e^2 \) rather than \( \sigma_e^{-2} \).

265 Eqn. (11.4.2) On the right side of the last equals sign, a left bracket (I) is missing and a backshift (\( B \)) is misplaced. The equation should read
\[ X_t = X_{t-1} - \phi(X_{t-1} - X_{t-2}) = [1 - (1 + \phi)B + \phi B^2]X_t \]