

ERRATA FOR SECOND PRINTING OF *TIME SERIES ANALYSIS: WITH APPLICATIONS IN R*

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- 22 Exercise 2.21 In part (d), σ_a^2 should be σ_e^2 in two places.
- 30 At the top of the page $e_1 + 2e_2 + 3e_3 + \dots + ne_n$ should be replaced by $ne_1 + (n-1)e_2 + \dots + e_n$.
- 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 ϕ_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:

$$\phi_{kk} = \text{Corr}(Y_t - \beta_1 Y_{t-1} - \beta_2 Y_{t-2} - \dots - \beta_{k-1} Y_{t-k+1}, \\ Y_{t-k} - \beta_1 Y_{t-k+1} - \beta_2 Y_{t-k+2} - \dots - \beta_{k-1} Y_{t-1})$$
- 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.
- 187 Exhibit 8.15 AIC = 217.88
- 188 Exhibit 8.16 AIC = 217.82
- 200 Eqn. (9.3.32) There is a factor of θ missing in the last term. It should read $\hat{Y}_t(\ell) = \mu + \phi^\ell(Y_t - \mu) - \phi^{\ell-1}\theta e_t$
- 207 In the paragraph above Section 9.7 heading, the following changes should be made:
 $\hat{Y}_{35}(1) = 70.14757$ and $\hat{Y}_{35}(2) = 71.94342$. The updated forecast is then
 $\hat{Y}_{t+1}(1) = \hat{Y}_{36}(1) = 71.94342 + 0.5705(65 - 70.14757) = 69.00673$ 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 σ_e^2 should not appear in the RHS denominator. That is, the equation should read

$$\sigma_e^2 = \sum_{t=1}^n \left\{ \frac{[y_t - y(t|t-1)]^2}{v_t} \right\}$$
- 226 The end of the sentence that follows Equation (9.H.24) should end with σ_e^2 rather than σ_e^2 .
- 252 The beginning of the sentence following Eqn. (11.1.10) should read: That is, $m_t = \omega \delta^{t-T}$...
- 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

$$\tilde{X}_t = X_t - X_{t-1} - \phi(X_{t-1} - X_{t-2}) = [1 - (1 + \phi)B + \phi B^2]X_t$$
- 437 In the first paragraph the penultimate sentence should read "...the missing row dimension is set to 3."