ERRATA FOR SECOND PRINTING OF

TIME SERIES ANALYSIS: WITH APPLICATIONS IN R

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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:
\[ \phi_{kk} = Corr(Y_t - \beta_1 Y_{t-1} - \beta_2 Y_{t-2} - \cdots - \beta_k Y_{t-k+1}, Y_{t-k} - \beta_1 Y_{t-k+1} - \beta_2 Y_{t-k+2} - \cdots - \beta_k Y_{t-1}) \]

200 Eqn. (9.3.32) There is a factor of 0 missing in the last term. It should read \( \hat{Y}_t(t) = \mu + \phi^t (Y_t - \mu) - \phi^{t-1} \theta e_t \).

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

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

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

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
\[ X_t = X_t - \phi (X_{t-1} - X_{t-2}) = [1 - (1 + \phi)B + \phi B^2]X_t \]