ERRATA FOR SECOND PRINTING OF

TIME SERIES ANALYSIS: WITH APPLICATIONS IN R

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

226 Eqn. (9.H.23) The variance $\sigma_e^2$ should not appear in the RHS denominator. That is, the equation should read

$$\sigma_e^2 = \sum_{t=1}^{n} \left\{ \frac{[y_t - y(t|t-1)]^2}{v_t} \right\}$$

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 (|) is missing and a backshift ($B$) is misplaced. The equation should read

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