ERRATA FOR THIRD PRINTING OF

TIME SERIES ANALYSIS: WITH APPLICATIONS IN R

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page		
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 $e_1 + 2e_2 + 3e_3 + \cdots + ne_n$ should be replaced by $ne_1 + (n-1)e_2 + \cdots + e_n$.
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
207		In the paragraph above the 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.
252		The beginning of the sentence following Eqn. (11.1.10) should read: That is, $m_t = \omega\delta^{t-T}$ ...
437		In the first paragraph the penultimate sentence should read "...the missing row dimension is set to 3."