An Introduction to Time Series Modeling, 4th ed
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Errata: 221102

Below is a list of corrections/typos found so far:

- p.246, eq. (6.105) is missing two "hats", and should read

$$\hat{y}_{t+k|t}(\mathbf{\Theta}) = \hat{\hat{F}}(z)E\{x_{t+k}|\mathbf{\Theta}\} + \frac{\hat{\hat{G}}(z)}{K_C(z)}x_t + \frac{G(z)}{K_C(z)}y_t$$

- p.293, below (8.66), the dimensions of $\mathbf{G}$ should be $mp \times m$.
- p. 311, Exercise 8.2, the equation is missing a $\mathbf{e}_t$ term and should read

$$\mathbf{y}_t + \begin{bmatrix} 0.5 & 0.4 \\ 0.1 & 0.8 \end{bmatrix} \mathbf{y}_{t-1} + \begin{bmatrix} 1 & 0.2 \\ 0.1 & 0.4 \end{bmatrix} \mathbf{y}_{t-2} = \mathbf{e}_t + \begin{bmatrix} 1 & 0.2 \\ 0.1 & 1 \end{bmatrix} \mathbf{e}_{t-1} + \begin{bmatrix} 0.9 & 0.3 \\ 0.2 & 0.8 \end{bmatrix} \mathbf{e}_{t-2}$$