An Introduction to Time Series Modeling, 2nd ed
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Errata: 171101

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

- p. 33, equation (2.55) should read

$$\mathbf{R}_{\mathbf{z},\mathbf{z}} = \begin{bmatrix} \mathbf{R}_{\mathbf{x},\mathbf{x}} & \mathbf{R}_{\mathbf{x},\mathbf{y}} \\ \mathbf{R}_{\mathbf{y},\mathbf{x}} & \mathbf{R}_{\mathbf{y},\mathbf{y}} \end{bmatrix}$$

- p. 39, the definition of $r_y(k) \equiv C\{y_t, y_{t-k}\}$ should not contain a *; see the definition in eq (2.9). This problem also occurs in equations (3.6), (7.3), (7.6), in the text just below (7.6), (7.16), and (7.20).
- p. 145, eq. (4.85) is missing a ∇. It should read: $w_t = A(z)\nabla x_t$.
- p. 301, eq. (8.148) is missing a minus sign. It should read:

$$\mathbf{C}_{t+2|t} = \begin{bmatrix} -\hat{\mathbf{y}}_{t+1|t} & -y_t & \dots & -y_{t-4} & 0 & e_t & e_{t-1} \\ & u_{t+2} & u_{t+1} & u_t & u_{t-2} & u_{t-3} & \end{bmatrix}$$

- p. 338, the first sentence in solution 4.4 should be: The process $\nabla_s x_t$ is stationary with the autocovariance $r_y(\tau)$.
- p. 340, $\hat{a}$ should be

$$\hat{a} = D\left\{\left((\sum t_k^2)s_1 - (\sum s_k t_k)t_1\right)y_1 + \ldots + \left((\sum t_k^2)s_N - (\sum s_k t_k)t_N\right)y_N\right\}$$