Adjustments made within the article

The smoots Package in R for Semiparametric Modeling of Trend Stationary Time Series

after acceptance

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Dear Editors,

We are delighted to hear that our article *The smoots Package in R for Semiparametric Modeling of Trend Stationary Time Series* has been accepted for publication in the *R Journal*. We thank you for your efforts.

Using the *Proof reading checklist*, some aspects within the previous article version have been adjusted to be consistent with the points stated within the checklist. Furthermore, some minor typos in the article have been corrected. Therefore, please find a list of the aspects that were changed in the article below.

If any further questions with regard to our article arise, please do not hesitate to contact us.

Yours sincerely,

Dominik Schulz

On behalf of all coauthors.

Typos:

1. The last paragraph in the section *Introduction* (three short sentences) was added to provide a better overview of the structure of the article. In the previous submission, it was accidentally commented out in *LaTeX*.
2. A few minor typos have been corrected, for example *sets always sets* (fifth bullet point on page 5) was corrected to *always sets*, and some accidental mentionings of ϵ (in the description of the three-step estimation procedure at the end of page 8) were adjusted consistently to ε throughout the article.

3. A typo in the example code for the VIX example was corrected in the article. Previously, `V <- smoots::vix$Close; lnV <- log(vix)` was stated (at the end of page 10), however `vix` was not defined at that point. The corrected version is now `V <- smoots::vix$Close; lnV <- log(V)`. The code file *feng-gries-letmathe-schulz.R* does not include this typo.
4. Another typo in the example code fort he VIX example was corrected in the article. Previously, `means <- exp(xi - arma4$residuals + m_xt - mule)` was stated (last line of code on page 11), however `mule` was not defined at that point. The corrected version is now `means <- exp(xi - arma4$residuals + m_xt – mu_le)`. The code file *feng-gries-letmathe-schulz.R* does not include this typo.

Figures:

1. A typo in the label of the y-axis of Figure 1(a) was found (page 7): *?C* was corrected to *°C*.
2. The title of Figure 3(b) (page 10) was adjusted from *(b) Log-transformed returns & estimated trends* to *(b) Log-transformed squared returns & estimated trends*. This prevents a possible misunderstaning of what is displayed in that figure, if the main text is not being read.

Code (in the article):

1. The prompts > and + have been removed from all code examples in the article. All code has been indented by two spaces to make it more distinguishable from the text.
2. The class name *smoots* now appears in double quotes throughout the article.
3. The code examples in the article are now written within the example environment in *LaTeX*.
4. The code for estimating the second trend (local cubic) in the fourth example `estim4.2 <- smoots::msmooth(lnV, p = 3, alg = „B“)` has been added to the code example (at the top of page 11).
5. The code for the fourth example (pages 10 and 11) has been split into two example environments to fit Figure 4 more appropriately into the article.

Code (in ‚feng-gries-letmathe-schulz.R‘):

1. This corresponds to the first change stated under **Figures**. In line 135 of the code file, `°C` was changed to `\u00B0C` so that the sign ° is not automatically changed to ? by RStudio in some cases. `\u00B0` is the Unicode representation of the degree sign.

‚feng-gries-letmathe-schulz.bib‘:

1. Some names were not protected by curly braces, which has now been corrected.
2. Where available and not yet shown in the previous version of the article, the DOI has been added.
3. Some addresses of book publishers have been adjusted and/or added.

Mathematics:

1. All brackets in the paper are now paired using `\left` and `\right` in *LaTeX*.