

Errata:
Analysis of Integrated and Co-integrated Time
Series with R
First edition

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1. Page 49:

- In the table header it should read: ‘5%’ instead of ‘5&’.
- First paragraph, first sentence: It should read ‘cannot be rejected’ instead of ‘has to be rejected’.

2. Page 69:

- Table 4.15: Critical values for 1% and 10% should be interchanged.

3. Page 97:

- Equation 7.1: It should read $\Delta y_t = \dots$ instead of $y_t = \dots$