

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

Dr. Bernhard Pfaff

July 3, 2012

1. Page 55:

- Equation 3.5: It should read on the right-hand side of the formula:
 $\dots \varepsilon_s.$

2. Page 77:

- R code example 4.2: Line 8 should read as:
`error.lagged <- error[-c(1, 100)]`

3. Page 129:

- Equation 8.1: It should read $\Delta y_t = \dots$ instead of $y_t = \dots$