Introductory Time Series with R: List of Known Errata

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p.3 Footnote 2: Should read: "... number of digits to 3". [But sometimes we did use `options(digits=4)`, or manually edit the number of significant figures.]

p.57 In recent versions of R, the exponential smoothing model is fitted by setting `beta=F` and `gamma=F`.

p.60 `read.table(www, header=T)` *not* `read.table(wine, header=T)`.

p.64 Top of page: "Figure 3.13" *not* "Figure 3.12".

p.77 Equation (4.14) should read $(1 - B)^2 x_t = (1 - 0.833B)w_t$.

p.149 The subscript for α in Equation 7.6 is i not p.

p.174 The item in the third column, last row, should read 1/2 not $1/n$.

p.199 The taper in Exercise 7 needs to be multiplied by a factor of 1/2.

p.203 Equations (10.1) and (10.2). This is a point of clarification, rather than an error: C_{uu} is for the x input.

p.227 Exercise 1 refers to Equation 11.4 (not 11.5).

p.234 In the text it should read "The function `smoother`" not `smooth`. Note `smooth` is another smoothing function in R. Also, the index items on p252 and p253 should read `smoother` not `smooth`, as should the item listed in the summary of commands on p244.

p.244 Exercise 3 part (a) needs the additional sentence "Calculate the mean of these variances." to be inserted before "This is the estimate of the within-week variance S^2_{within}."

Acknowledgments

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