An Introduction to Time Series Modeling, 4th ed
by Andreas Jakobsson

Errata: 251102

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

- p. 27, eq (2.25), the first expectation should be $E_{\mathbf{xy}}$, not $E_{\mathbf{y}}$.
- p. 170, eq. (5.57) should read

$$\hat{a}_1 = -\frac{\sum_{t=2}^{N} y_t y_{t-1}}{\sum_{t=1}^{N-1} y_t y_t}$$

- p.228, eq. (6.27), in a bit of sloppy notation, ψ_ℓ after the first equal sign is intended as new variable just replacing the previous ψ_ℓ.
- p.246, eq. (6.105) is missing two "hats", and should read

$$\hat{y}_{t+k|t}(\boldsymbol{\Theta}) = \hat{\hat{F}}(z) E\{x_{t+k}|\boldsymbol{\Theta}\} + \frac{\hat{\hat{G}}(z)}{K_C(z)} x_t + \frac{G(z)}{K_C(z)} y_t$$

- p.293, below (8.66), the dimensions of $\mathbf{G}$ should be $mp \times m$.
- p. 311, Exercise 8.2, the equation is missing a $\mathbf{e}_t$ term and should read

$$\mathbf{y}_t + \begin{bmatrix} 0.5 & 0.4 \\ 0.1 & 0.8 \end{bmatrix} \mathbf{y}_{t-1} + \begin{bmatrix} 1 & 0.2 \\ 0.1 & 0.4 \end{bmatrix} \mathbf{y}_{t-2} = \mathbf{e}_t + \begin{bmatrix} 1 & 0.2 \\ 0.1 & 1 \end{bmatrix} \mathbf{e}_{t-1} + \begin{bmatrix} 0.9 & 0.3 \\ 0.2 & 0.8 \end{bmatrix} \mathbf{e}_{t-2}$$

- p. 348, in the next to last equation, the last summation index is incorrect and the equation should read

$$\begin{bmatrix} \sum_{i=2}^{4} y_i^2 & \sum_{i=2}^{4} y_i y_{i-1} \\ \sum_{i=2}^{4} y_i y_{i-1} & \sum_{i=2}^{4} y_{i-1}^2 \end{bmatrix} \begin{bmatrix} \hat{a}_1 \\ \hat{a}_2 \end{bmatrix} = \begin{bmatrix} -\sum_{i=2}^{4} y_i y_{i+1} \\ -\sum_{i=2}^{4} y_{i-1} y_{i+1} \end{bmatrix}$$

- Regrettably, Matlab version 2024a introduces a function `polydiv` that creates a naming conflict with the provided function. The provided function has therefore been renamed `polydivision`.