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

- page xv, line 5: GARSH should by GARCH.
- page xv, line 3: Wierner should be Wiener.
- page 25, line 12: The second line in the formula for $r(t,t)$ is quite correct, but a more logical way to order the four terms is
  
  $$= V[U_t] + 0.5 \cdot C[U_t, U_{t-1}] + 0.5 \cdot C[U_{t-1}, U_t] + 0.5^2 \cdot V[U_{t-1}]$$

- page 34, line 5: Theorem 2.2: Should be $c. r(-\tau) = r(\tau)$.
- page 36, line 8: $\phi = 0.$ should be $\phi = \pi/2.$
- page 44, line 1: in the text and line 2 in the figure caption: $X_{t+1} = 0.9X_t + e_t$ should be $X_{t+1} = 0.9X_t + e_{t+1}$
- page 44, line 1: in the text: $X_{t+1} = -0.9X_t + e_t$ should be $X_{t+1} = -0.9X_t + e_{t+1}$
- page 48, line 9: Should be “However, if the process is strictly stationary, all the variables have the same distribution and hence also the same expectation.”
- page 51, line 5: Last summation, $\sum_{k=1}^{n+t}$ should be $\sum_{k=1}^{n-t}$
- page 57, line 7: Step 1 in the simulation from covariance function works both for stationary and for non-stationary Gaussian processes; e.g.
  
  $$\Sigma(n) = \begin{pmatrix}
  r(1,1) & r(1,2) & \cdots & r(1,n) \\
  r(2,1) & r(2,2) & \cdots & r(2,n) \\
  \vdots & \vdots & \ddots & \vdots \\
  r(n,1) & r(n,2) & \cdots & r(n,n)
\end{pmatrix}$$

- page 61, exercise 2.15, $\tau = 0, 1, \ldots$ should be $\tau = 0, \pm 1, \ldots$
- page 61, exercise 2.16, second line: Should be known variance $\sigma^2$, and correlation function $\rho(\tau) = 0.5^{\lvert \tau \rvert}$.
- page 66, line 8: $d[\hat{\lambda}_T]$ should be $d[\hat{\lambda}_T]$ (two occasions)
- page 67, line 1: Should read “$t$ if and only if no event occurs in the interval $[0,t]$. We conclude, from the”
• page 76, line 3+ in Definition 3.4: Should read “real plane, such that the number of points in disjoint regions are statistically ...”
• page 86, line 3+ in figure caption: “covariance function $r(\tau)$” should be “spectral densities $R(f)$”.
• page 95, line 11−: \[ \frac{1}{n}|Z_n(k_0/N)|^2 = na_{k_0}^2/4. \]
• page 111, line 11−: Last sentence should read “It will be studied in more detail in Section 8.3.”
• page 116, line 6+: Should read “By re-arranging (5.1), we get the process into its standard form,”
• page 116, Equation (5.5), $\cos 2\pi f\tau$, should be $\cos 2\pi f\tau$,
• page 132, line 1+: Delete the word “stock”.
• page 136, line 13−: The discrete time convolution should be
\[ Y_t = \sum_{u=\infty}^{\infty} h(t-u)X_u = \sum_{u=-\infty}^{\infty} h(u)X_{t-u}. \]
• page 137, in Definition 6.1, line 1−: The discrete time convolution should be
\[ Y_t = \sum_{u=\infty}^{\infty} h(t-u)X_u = \sum_{u=-\infty}^{\infty} h(u)X_{t-u}. \]
• page 137, line 3−: In the second integral the derivative of $X(t-u)$ should be written $\frac{d}{du}X(t-u)$, not $\frac{d}{du}X(t-u)$.
• page 138, line 7+: The causal discrete time convolution should be
\[ Y_t = \sum_{u=-\infty}^{\infty} h(u)X_{t-u} = \sum_{u=0}^{\infty} h(u)X_{t-u}. \]
• page 157, line 3−4+: The covariance symbol should be $C$, not $C$.
• page 158, line 1−: $A_{X,X'}(f) = 2\pi |f|R_X(f), \Phi_{X,X'}(f) = \pi/2, f \geq 0$ and $\Phi_{X,X'}(f) = -\pi/2, f < 0$.
• page 162, first line after Figure 6.5: In probability statement, use a round parenthesis: $P(Y(t) \leq 4)$.
• page 167, line 4− in Definition 7.1: the sequence \{e_t\} is a \textbf{zero-mean} white noise sequence,
• page 195, line 15+: Replace “independent” by “uncorrelated” at two places.
• page 203, line 4–5+: Delete one of the “only”.
• page 204, line 9+: “show to be ...” should be “shown to be ...”
• page 208, Definition 8.2: Should start “The envelope of a stationary process ...”
• page 217, line 4 – 5+: Schwarz’
• page 233, Example 8.11: Should be
  The Ornstein-Uhlenbeck process,
  \[ X'(t) + \alpha X(t) = \sigma_0 W'(t), \]
  can be simulated in its integrated form, dividing by \( \Delta_t \),
  \[
  \frac{X(t) - X(t - \Delta_t)}{\Delta_t} = -\frac{\alpha}{\Delta_t} \int_{t-\Delta_t}^t X(u)du + \frac{\sigma_0}{\Delta_t} \int_{t-\Delta_t}^t W(u)du - W(t - \Delta_t)
  \approx -\alpha X(t) + \frac{\sigma_0}{\sqrt{\Delta_t}} N_t,
  \]
  where \( N_t \) is a standardized normal variable, \( N_t \in N(0, 1) \). The Euler scheme then gives
  \[ X^{(a)}(t + \Delta_t) = (1 - \alpha \Delta_t) X^{(a)}(t) + \sigma_0 \sqrt{\Delta_t} N_t. \] (1)

  The exact solution is given by (8.14) and (8.15),
  \[ X^{(e)}(t + \Delta_t) = X^{(e)}(t) e^{-\alpha \Delta_t} + \sigma_0 \sqrt{\frac{1 - e^{-2\alpha \Delta_t}}{2\alpha}} N_t. \] (2)

• page 240, Equations (9.7) (last summation), (9.8) and (9.9): \( r_X(\tau) \) should be \( r_X(\tau) \) in all three cases
• page 250, line 2–: “... the pairwise covariance is”
• page 254, line 9–: Welsh should be Welch
• page 255, line 4+ in figure caption: Should be (b) Bartlett method with 0%.
• page 264, line 6+: Should read
  “combinations of multivariable normal variables also have a normal distribution.”