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

• p. 33, equation (2.55) should read
  \[ R_{z,z} = \begin{bmatrix} R_{x,x} & R_{x,y} \\ R_{y,x} & R_{y,y} \end{bmatrix} \]

• p. 39, the definition of \( r_y(k) = C \{ y_t, y_{t-k} \} \) should not contain a \(*\); see the definition in (2.9). This problem also occurs in equations (3.6), (7.3), (7.6), in the text just below (7.6), (7.16), and (7.20).

• p. 145, eq. (4.85) is missing a \( \nabla \). It should read:
  \[ \hat{y}_{t+|t} = \sum_{\ell=0}^{n} w_{\ell} y_{t-\ell} + c \]

• p. 223, eq. (6.2) should also contain an intercept \( c \), i.e.,
  \[ \hat{y}_3 | y_1, y_2 = -c_2 \frac{1}{1+c_1^2+c_2^4} y_1 - c_1 + c_2 \frac{1}{1+c_1^2+c_2^4} y_2 \]

• p. 301, eq. (8.148) is missing a minus sign. It should read:
  \[ C_{t+2|t} = \begin{bmatrix} -\hat{y}_{t+1|t} & -y_t & \ldots & -y_{t-4} & 0 & e_t & e_{t-1} \\ u_{t+2} & u_{t+1} & u_t & u_{t-2} & u_{t-3} \end{bmatrix} \]

• p. 338, the first sentence in solution 4.4 should be: The process \( \nabla x_t \) is stationary with the autocovariance \( r_y(\tau) \).

• p. 340, \( \hat{a} \) should be
  \[ \hat{a} = D \left\{ \left( \sum t_k^2 \right) s_1 - \left( \sum s_k t_k \right) t_1 \right\} y_1 + \ldots + \left( \sum t_k^2 \right) s_N - \left( \sum s_k t_k \right) t_N \right\} y_N \]

• p. 342, Solution 5.2, for the estimator of \( \sigma^2 \), the choice should be \( N = 4 \).

• p. 359, Solution 7.2, the roots should be \( z_{1,2} \approx 0.55 \pm 0.28i \).
p. 369, Solution 8.8, the last two equations should read

\[
\begin{align*}
K_t &= P_t x_t \left( x_t^T P_t x_t + \sigma_t^2 \right)^{-1} \\
P_{t+1} &= \phi \left( I - K_t x_t^T \right) P_t \phi^T + R_v = \phi^2 \left( I - K_t x_t^T \right) P_t + R_v
\end{align*}
\]