An Introduction to Time Series Modeling, 2nd ed  
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Errata: 161221

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

• p. 39, the definition of \( r_y(k) \equiv C \{ y_t, y_{t-k} \} \) should not contain a \(*\); see the definition in eq (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: \( w_t = A(z) \nabla x_t \).

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

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