An Introduction to Time Series Modeling, 2nd ed
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Errata: 180105

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

- p. 33, equation (2.55) should read

$$\mathbf{R}_{\mathbf{z},\mathbf{z}} = \begin{bmatrix} \mathbf{R}_{\mathbf{x},\mathbf{x}} & \mathbf{R}_{\mathbf{x},\mathbf{y}} \\ \mathbf{R}_{\mathbf{y},\mathbf{x}} & \mathbf{R}_{\mathbf{y},\mathbf{y}} \end{bmatrix}$$

- p. 39, the definition of $r_y(k) \equiv C\{y_t, y_{t-k}\}$ 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 ∇. It should read: $w_t = A(z)\nabla x_t$.
- p. 223, eq. (6.2) should also contain an intercept c, i.e.,

$$\hat{y}_{t+k|t} = \sum_{\ell=0}^{n} w_\ell y_{t-\ell} + c$$

- p. 224, eq. (6.14) and (6.15) are missing minus signs. They should be

$$w_2 = -\frac{\rho_y(1)}{1-\rho_y^2(1)}$$
$$\hat{y}_{3|y_1,y_2} = -\frac{c_1^2}{1+c_1^2+c_1^4}y_1 - \frac{c_1+c_1^3}{1+c_1^2+c_1^4}y_2$$

- p. 301, eq. (8.148) is missing a minus sign. It should read:

$$\mathbf{C}_{t+2|t} = \begin{bmatrix} -\hat{\mathbf{y}}_{t+1|t} & -y_t & \ldots & -y_{t-4} & 0 & e_t & e_{t-1} \\ & u_{t+2} & u_{t+1} & u_t & u_{t-2} & u_{t-3} & \end{bmatrix}$$

- p. 338, the first sentence in solution 4.4 should be: The process $\nabla_s x_t$ is stationary with the autocovariance $r_y(\tau)$.
- p. 340, $\hat{a}$ should be

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

- p. 359, Solution 7.2, to polynomial should be $1 - 1.4z^{-1} + 0.76z^{-2}$.
- p. 369, Solution 8.8, the last two equations should read

$$\mathbf{K}_t = \mathbf{P}_t\mathbf{x}_t\left(\mathbf{x}_t^T\mathbf{P}_t\mathbf{x}_t + \sigma_e^2\right)^{-1}$$
$$\mathbf{P}_{t+1} = \phi\left(\mathbf{I} - \mathbf{K}_t\mathbf{x}_t^T\right)\mathbf{P}_t\phi^T + \mathbf{R}_v = \phi^2\left(\mathbf{I} - \mathbf{K}_t\mathbf{x}_t^T\right)\mathbf{P}_t + \mathbf{R}_v$$