ERATTA

A few grammatical errors have been found. These are not listed here unless the meaning is made clearer with the correction.

p. 14 - The line under (1.13) should read: "while the product can be written using first (ii) and then (i) as

p. 23 – Figure 1.10. Horizontal axes should be from 0 to 100 in all 4 plots

p. 37 – last 2 lines should read: "data have a highly oscillatory nature, that is, they are predominantly high frequency with a period of about 2."

p. 42 – Climatic Research Unit

p. 50 – Problem 1.11, second line: replace "Equation 1.31" with "Equation 1.35"

p. 54 – Last line of Theorem 2.1 before equation should read: "unique stochastic process, X_t, with $E[X_t^2] < \infty$ such that, for each *t*," t

p. 55 – The line below (2.4) should read:

Moreover, $S_X(f) = \dfrac{\left|H(e^{-2\pi if})\right|^2 P_Z(f)}{\sigma_X^2}$.

p. 72 – the squared frequency response function in (a) should be $\left|H(e^{-2\pi if})\right|^2 = \dfrac{(f/.2)^8}{1+(f/.2)^8}$

p. 152 – Problem 3.3 should read "Determine whether the following models are stationary and explain your answers."

p. 153, Problem 3.9 (a) (iii). Use Parzen instead of Tukey window. (The Tukey window often encounters numerical problems for realizations from this model)

p. 155 – Problem 3.20, part (iii). ">" should be replaced with "<"

p.170 – Line following Equation 4.22, σ_t^2 should be replaced by $\sigma_{t|t-1}^2$.".

p.188 – line 3 should be "nonstationary factors of highest multiplicity of $\lambda(B)$.

p.189, 3 lines after Equation 5.15. "ARUMA(2,1,0) model in (5.15)" should be "ARUMA(1,2,0) model in (5.15)"

p.198 – 7 lines from the bottom: t_{0-1} should be $t_0 - 1$

p.204 – second formula line at the top of the page: this should read

$$\hat{X}_n^{(T)}(2) = \overline{X} - \pi_1(\hat{X}_n^{(T)}(1) - \overline{X}) - \pi_2(X(n) - \overline{X}) - \cdots - \pi_{n+1}(X(1) - \overline{X})$$

p.215 – Table 6.3: The 4 forecasts should be 51.40, 50.46, 49.73, and 49.42 to be consistent with Table 6.2.

p. 242 the next to last line of the Burg algorithm should read

$$f_j^{(k)} = f_j^{(k-1)} + a_k^{(k)} b_{j-1}^{(k-1)}, \quad j = k+1, \ldots, n$$