Errata for: ***Applied Time Series Analysis with R, second edition***

by Woodward, Gray, and Elliott

page 33: Theorem 1.4, part 1: $P(f)$ should be changed to $P_X(f)$

page 41: `plotts.true.wge` has temporary software issues that will be corrected in the next version. Currently, there are two errors:

(a) If you use `phi=0` and `theta=0` then you get the error "Error in arima.sim(n): 'model must be a list". Using the current version a fix would be to enter some small positive value for phi. For example `phi=.00001` when you want to generate white noise. This will no longer be necessary in the next version.

(b) The program as it currently stands generates a realization with $\sigma_a^2 = 1$ no matter what you enter for `vara.` Note that the true autocorrelations and spectral density should (and do) remain the same no matter the value of `vara.`

page 43: At the top of the page, the correct name of the `tswge` command is `plotts.sample.wge`.

page 50: Currently, when using function `gen.sigplusnoise.wge` with `plot=FALSE`, the noise is plotted. This was unintentional and will be corrected in the next version of `tswge`.

page 55: Exercise 1.6

- The $a(t)$ in the signal-plus-noise model should be changed to a_t.
- In part d, the word "estimator" should be replaced by "estimate".

page 84: Equation 3.3. Add a line that says $= -\sigma_a^2\theta_q, \quad \text{if } k = q$

page 87: Example 3.1. The two MA(1) models at the beginning of the example should be labeled a and b instead of 1 and 2.

page 109: The third condition immediately preceding Section 3.2.7.4 should be $\phi_2 - \phi_1 < 1$

page 135: Figure 3.23(c) is incorrect. If you run `plotts.true.wge(n=200,phi=.95,theta=.8)` you will see that the peak in the spectral density has a value greater than 10.

page 215: Part (2) of the Findley-Quin theorem should begin " Of the *d* roods in (1), *j* have highest"

page 215 Three lines above Example 5.7 should begin: "where *j* is specified in (2). The roots"

page 232 The line before Equation 6.6 should read, "X_{k-1}, … is equivalent to knowing" page 293 Equation 7.47 should have $\mu(1-1.2+.6)$ added to the right-hand side of the equation.

page 387 Line below Equation 9.14. $g_t = (1-\phi_1 B)$ at the end of the line should be replaced by $g_t = (1-\hat{\phi}_1 B)$