ERRATUM TO:

Introduction to Time Series and Forecasting

Peter J. Brockwell · Richard A. Davis

The publisher regrets the following errors occurred in the book
***Introducing to Time Series and Forecasting* by Peter J. Brockwell and Richard A. Davis**

The content of the CD-ROM mentioned in the back cover is now available at extras.springer.com

p.59, l.7:	The first n should be {\sqrt n}
p.63:	Please see the new figure 2.2
p.63:	Replace the lines "Notice that the model ACF lies just outside the confidence bounds at lags 2–6. This suggests some incompatibility of the data with the model (2.4.13). A much better fit to the residuals is provided by the second-order autoregression defined by (1.4.4)." with "Notice that the model ACF just touches the confidence bounds at lags 2–4. This suggests some incompatibility of the data with the model (2.4.13). A much better fit to the residuals is provided by the second-order autoregression defined by (1.4.4)."
p.120:	Please see the new figure 4.4
p.144:	9 In the displayed equation the term $(.1479)$ should be $(.1479)^{1/2}$ in the numerator and $(.17992)$ should be $(.17992)^{1/2}$ in the denominator.
p.201:	eqn (6.4.8) a_d should be a_{d-1}
p.201, l. 7:	$a_1,...,a_d$ should be $a_0,...,a_{d-1}$
p.201, l. 13:	$a_0,...,a_d$ should be $a_0,...,a_{d-1}$
p.137, l.-7:	h' needs to be removed (twice)
p.168, l.13:	The box at the end of line 13 should be at the end of line 16 and the line beginning 'Assuming that ...' should be moved up slightly.

p.218, l.6:   99 should be 98

p.367, problem 10.9:   Replace the first line of part a as follows:

                       a. Use exact maximum likelihood estimation to fit a fractionally integrated ARMA model to the

                       first 230 tree-ring widths ...

p.343, l.-3:   s<t

p.352, eq (10.3.11):   h_{t-j}^2 should be h_{t-j}

p.313, l. 4:   {\bf X}_t should be {\bf X}_s

p.329, l.-3:   18.21 should be 18.22

p.330, l. 1:   21.67 should be 21.17

p.208, l. 5:   0.588 should be 0.591

p.366, l. 3:   how should be Show

Figure 2-2

The sample autocorrelation function of the Lake Huron residuals of Figure 1 .10 showing the bounds

$$\rho(i) \pm 1.96 \; w_{ii}^{1/2} / \sqrt{n}$$
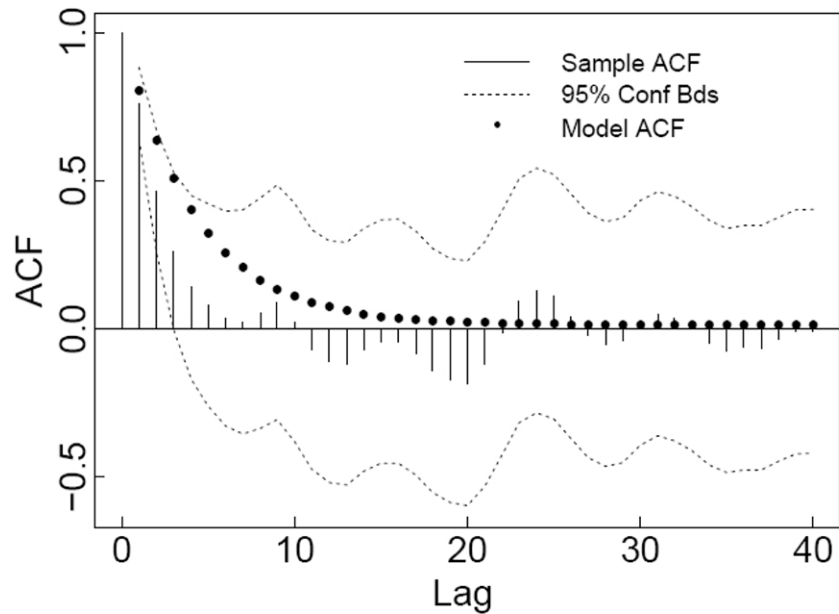
and the model autocorrelations,

$$\rho(i) = (.791)^{\,i}.$$

Figure 4-4
The spectral density
$f(\lambda)$, $0<\lambda<\pi$, of
$X_t = .7X_{t-1} + Z_t$, where
$\{Z_t\} \sim WN\,0, \sigma^2)$.