Errata

M. Aoki, State Space Modeling of Time Series
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p. 65 In the last two equations y_{t-1} should read y^{-}_{t-1}.

p. 78, 79 Replace the last sentence of p. 78 and the first sentence of p. 79 by the following:

> Let $U\Lambda V'$ be the singular value decomposition of A. The development above shows that the diagonal matrix Λ has entries all less than one in magnitude. Since A is asymptotically stable, the two equations in (19) can be uniquely solved to determine C, M, and a positive definite X.

p. 79 Replace the second sentence of the last paragraph of **Parametrization** by the following:

> Then the matrix X is the same as Γ, and U and W' span the same subspace. Choose these matrices to be the same.

p. 122 The dimensions of Y_- and Y_+ are $Kp \times (N-1)$ and $Jp \times (N-1)$, respectively.

p. 263 The (2, 2) element of the matrix should be d in the definition of the polynomial $\psi(z)$.