

# Introductory Time Series with R:

## List of Known Errata

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October 27, 2009

- p.3 Footnote 2: Should read: “... number of digits to 3”. [But sometimes we did use `options(digits=4)`, or manually edit the number of significant figures.]
- p.57 In recent versions of R, the exponential smoothing model is fitted by setting `beta=F` and `gamma=F`.
- p.60 `read.table(www, header=T)` *not* `read.table(wine, header=T)`.
- p.64 Top of page: “Figure 3.13” *not* “Figure 3.12”.
- p.77 Equation (4.14) should read  $(1 - B)^2 x_t = (1 - 0.833B)w_t$ .
- p.149 The subscript for  $\alpha$  in Equation 7.6 is  $i$  not  $p$ .
- p.174 The item in the third column, last row, should read  $1/2$  not  $1/n$ .
- p.199 The taper in Exercise 7 needs to be multiplied by a factor of  $1/2$ .
- p.203 Equations (10.1) and (10.2). This is a point of clarification, rather than an error:  $C_{uu}$  is for the  $x$  input.
- p.227 Exercise 1 refers to Equation 11.4 (not 11.5).
- p.234 In the text it should read “The function **smoother**” not **smooth**. Note **smooth** is another smoothing function in R. Also, the index items on p252 and p253 should read **smoother** not **smooth**, as should the item listed in the summary of commands on p244.
- p.244 Exercise 3 part (a) needs the additional sentence “Calculate the mean of these variances.” to be inserted before “This is the estimate of the within-week variance  $S^2_{\text{within}}$ .”

## Acknowledgments

Thanks to the following for bringing various errors to our attention: Alrik Thiem (errors on p.60 and p.64), Georgi Boshnakov (error on p.77), David Scott (error on p.199).