

ERRATA

Page 62, line after equation (3.26). Change

$$T(F_0) = \theta$$

to

$$T(F_\theta) = \theta$$

Page 260, second line of Section 8.2.1. Change
the memory- $(m - 1)$

by

the best memory- $(m - 1)$

Page 260, line after equation (8.31) Change

means-square

to

mean-square

Page 260, First equation after equation (8.34). Change

$$y_{t=k}$$

to

$$y_{t-k}$$

Page 302, Two lines before equation (8.133). Change

$$\text{IF}\{F_{x,w,z}^\varepsilon; \hat{\lambda}\}$$

to

$$\text{IF}(\{F_{x,w,z}^\varepsilon\}; \hat{\lambda})$$