Prado & West, 2010: Errata & Comments/Clarifications

Some Comments/Clarifications

p21: (middle of the page) The proportional expressions for $p(y_{1:n}|\mathbf{F})$ and $p(\mathbf{y}|\mathbf{F})$ are both correct as stated. The former involves *all* terms involving the model dimension p, while the latter must be multiplied by $(\mathbf{y}'\mathbf{y})^{(p-n)/2}$ to include all terms in p.

p50: In Figure 2.6, AIC and BIC measures are (very slightly) incorrect. Their definitions in para 3, p49 require using $n - p$ as the divisor of residual sum of squares to compute s_p^2. This Figure incorrectly used n, leading to very small differences in values (but no change to the conclusions).

Detailed Errata

Page	Line, or Eqn	Original	Corrected
8	(1.9)	$\gamma_{y,y}(s,s)\gamma_{z,z}(t,t)$	$\gamma_{y,y}(t,t)\gamma_{z,z}(s,s)$
	(1.10)	z_{t-k}	z_{t-h}
38	(2.8),(2.9)	$h \geq p$	$h > 0$
38	$-1,\ -9$	$h \geq 2$	$h > 0$
39	7	$h \geq 2$	$h > 0$
50	Fig 2.6	negated AIC ... and BIC	$-AIC/2$ ... and $-BIC/2$
87	-7	$p(\omega)\exp(\hat{\boldsymbol{\beta}}'\mathbf{F}\mathbf{F}'\hat{\boldsymbol{\beta}}/2v)$	$p(\omega)\lvert\mathbf{F}\mathbf{F}'\rvert^{-1/2}\exp(\hat{\boldsymbol{\beta}}'\mathbf{F}\mathbf{F}'\hat{\boldsymbol{\beta}}/2v)$
114	12	if $dU(\omega)$ is a real-valued stochastic process	if, for each ω, $U(\omega)$ is a real-valued random quantity
115	-1	with ϵ_t^x uncorrelated with	with ϵ_t^y uncorrelated with
119	Ex 4.3	Autoregressiove	Autoregressive
120	17	$(p-1)$-th order	$(p-1)$-th degree
126	-11	$d_t = d_{t-1} + e_t^2/q_t$	$d_t = d_{t-1} + s_{t-1}e_t^2/q_t$
148	3	show that $x_{t,j}^{(2)}$	show that $x_{t,j}^{(1)}$
152	-11	sixth	fifth
159	-10	$-r_j$	$-r_j^2$
200	$-1,\ -3$	$p_t^*(k_t)$	$p_t^*(k_t, k_{t-1})$
201	3	$p_t^*(k_t)$	$p_t^*(k_t, k_{t-1})$
228	4	$x_{t-1} \sim N(x_t|0,s)$	$x_{t-1} \sim N(x_{t-1}|0,s)$
270	-1	$n_t, \mathbf{D}_t$	$n_T, \mathbf{D}_T$
275	$-1, -3$	$\boldsymbol{\Sigma}_{t+1}$	$\boldsymbol{\Sigma}_t$
277	18	$n_t = \beta n_{t-1} + 1$	$h_t = \beta h_{t-1} + 1$ and $n_t = h_t - q + 1$
283	Fig 10.4	Cov *(4 occurrences)*	Cor

We acknowledge the input of students at Duke University, the University of California at Santa Cruz and Virginia Tech, as well as Marco Ferreira and a few other readers, in identifying some of these typos.