

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 <i>AIC</i> ... and <i>BIC</i>	$-AIC/2$... and $-BIC/2$
87	-7	$p(\omega) \exp(\hat{\beta}' \mathbf{F} \mathbf{F}' \hat{\beta} / 2v)$	$p(\omega) \mathbf{F} \mathbf{F}' ^{-1/2} \exp(\hat{\beta}' \mathbf{F} \mathbf{F}' \hat{\beta} / 2v)$
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	Autoregressive	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	Σ_{t+1}	Σ_t
277	18	$n_t = \beta n_{t-1} + 1$	$h_t = \beta h_{t-1} + 1$ and $n_t = h_t - q + 1$

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