

**Typographical errors and URL changes for
Elements of Nonlinear Time Series Analysis and Forecasting
by Jan G. De Gooijer**

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Table 1 lists some trivial typographical errors in the **hard copy** of the book. Line numbers followed by a plus (+) sign are counted from the top of a page. Line numbers preceded by a minus (−) sign are counted from the bottom of a page. Table 2 lists some changes in URLs printed in the **hard copy** of the book. The author welcomes reports of any remaining potential errors and mistakes, along with any other feedback on the book.

Note: There may be differences in page and line numbers in the hard copy and the electronic version of the book.

Table 1: Typographical errors

Page xiii	Line 2+: “Gyorgy” should be replaced by “György” (idem p. 151, −8).
Page 43	Fig. 2.5: In both legends “ α ” should be replaced by “ δ ”.
Page 66	Eq. (2.66): “ $\pi_j = \dots$ ” should be replaced by “ $\pi_i = \dots$ ”.
Page 73	Line 15+: “Andel’s” should be replaced by “Anděl’s”.
Page 90	Line −14: “ $\mathbb{E}(\mathbf{A}'_t \otimes \mathbf{A}')$ ” should be replaced by “ $\mathbb{E}(\mathbf{A}'_t \otimes \mathbf{A}'_t)$ ”.
Page 124	Eq. (4.18): “ $\frac{1}{2} u \leq 1$ ” should be replaced by “ $\frac{1}{2} < u \leq 1$ ”.
Page 130	Eq. (4.27): $\sum_{j,k=(m-1)M}^{mM-1} F_Y(\omega_j, \omega_k)$ should be replaced by $\sum_{j=(m-1)M}^{mM-1} \sum_{k=(n-1)M}^{nM-1} F_Y(\omega_j, \omega_k)$.
Page 136	Line 10+: The superscript “ L ” should be replaced by “ L ” (idem in Eq. (4.40), line 11+).
Page 156	Line 8+: “ $p \wedge q$ ” should be replaced by “ $p \vee q$ ”.
Page 163	Line 2+: “If, however, if d ” should be replaced by “If, however, d ”.
Page 190	Line 9+: “Vavra” should be replaced by “Vávra” (idem p. 591, −20).
Page 238	Eq. (6.77): “ $\Sigma(l)$ ” should be replaced by “ $\Sigma(\ell)$ ”.
Page 238	Eq. (6.79): “ $\hat{\Gamma}(\ell)$ ” should be replaced by “ $\hat{\rho}(\ell)$ ”.
Page 267	Line 3+: The superscript “ T ” should be replaced by “ T ” (idem lines 5+, 7+, 8+, 9+).
Page 269	Line −1: “margins” should be replaced by “marginals”.
Page 321	Line −12: “ $X_t(\ell)$ ” should be replaced by “ $W_t(\ell)$ ”.
Page 336	Line −3: “difference” should be replaced by “differences”.
Page 434	Line −5: “Exercise 10.1” should be replaced “Exercise 10.2” (idem p. 435, 2+).
Page 445	Line 8+: “ $[\varepsilon_{t-1} \otimes \mathbf{I}_4]$ ” should be replaced by “ $[\varepsilon_{t-1} \otimes \mathbf{I}_4]$ ” (idem line 15+).
Page 467	Line −1: “LR-VATR” should be replaced by “LR-VSETAR”.
Page 471	Eq. (11.74) and Eq. (11.75): “ vq_i ” should be replaced by “ mq_i ”.
Page 491	Line 8+: “ M_1 ” should be replaced by “ M_2 ”.

Table 2: URL changes

Page 25	Line 3+: The URL http://www.physik3.gwdg.de/tstool/ no longer exists. Snippets of the (old) TSTOOL package for MATLAB, are available at http://github.com/benfulcher/hctsa/tree/master/Toolboxes/OpenTSTOOL
Page 76	Line 11+: http://www.iau.dtu.dk/research/control/nnsysid.html ⇒ http://personales.upv.es/ccarrasc/doc/1998-1999/trabajo_vivi/Programas/nnsysid.html .
Page 76	Line 16+: https://sites.google.com/site/marceloperlin/ ⇒ http://msperlin.github.io/
Page 251	Line 14+: The URL http://people.few.eur.nl/djvandijk/nltsmef/nltsmef.htm no longer exists. As an alternative, the GAUSS files can be downloaded from the website of this book.
Page 384	Line 6+: Limited access URL (e.g. via a university library).
Page 385	Line 2+: As of August 2018, linkexchange is no longer available at MathWorks. The kernel-smoothing toolbox is available at http://www.math.muni.cz/~kolacek/vyzkum_en.html
Page 385	Line -9: https://sites.google.com/site/marceloperlin/ ⇒ http://msperlin.github.io/
Page 488	Line -15: The URL http://www.stats.uwo.ca/faculty/mcleod/epubs/mhsets/readme-mhsets.html no longer exists. The data is available at the website of this book.
