

**Typographical errors, Omissions 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 and Omissions**

<b>Page xiii</b>	Line 2+: “Gyorgy” should be replaced by “György” (idem p. 151, −8).
<b>Page 43</b>	Fig. 2.5: In both legends “ $\alpha$ ” should be replaced by “ $\delta$ ”.
<b>Page 59</b>	Fig. 2.12 is taken from: Trapletti, A. (2000). On Neural Networks as Statistical Time Series Models. PhD thesis, Technische Universität Wien.
<b>Page 66</b>	Eq. (2.66): “ $\pi_j = \dots$ ” should be replaced by “ $\pi_i = \dots$ ”.
<b>Page 73</b>	Line 15+: “Andel’s” should be replaced by “Andél’s”.
<b>Page 90</b>	Line −14: “ $\mathbb{E}(\mathbf{A}'_t \otimes \mathbf{A}')$ ” should be replaced by “ $\mathbb{E}(\mathbf{A}'_t \otimes \mathbf{A}'_t)$ ”.
<b>Page 124</b>	Eq. (4.18): “ $\frac{1}{2} u  \leq 1$ ” should be replaced by “ $\frac{1}{2} <  u  \leq 1$ ”.
<b>Page 130</b>	Eq. (4.27): $\sum_{j,k=(m-1)M}^{mM-1} F_Y(\omega_j, \omega_k)$ should be replaced by $\sum_{j=(m-1)M}^{mM-1} \sum_{k=(n-1)M}^{nM-1} F_Y(\omega_j, \omega_k)$ .
<b>Page 136</b>	Line 10+: The superscript “ $L$ ” should be replaced by “ $L$ ” (idem in Eq. (4.40), line 11+).
<b>Page 156</b>	Line 8+: “ $p \wedge q$ ” should be replaced by “ $p \vee q$ ”.
<b>Page 163</b>	Line 2+: “If, however, if $d$ ” should be replaced by “If, however, $d$ ”.
<b>Page 190</b>	Line 9+: “Vavra” should be replaced by “Vávra” (idem p. 591, −20).
<b>Page 238</b>	Eq. (6.77): “ $\Sigma(l)$ ” should be replaced by “ $\Sigma(\ell)$ ”.
<b>Page 238</b>	Eq. (6.79): “ $\hat{\mathbf{T}}(\ell)$ ” should be replaced by “ $\hat{\rho}(\ell)$ ”.
<b>Page 267</b>	Line 3+: The superscript “ $T$ ” should be replaced by “ $T$ ” (idem lines 5+, 7+, 8+, 9+).
<b>Page 269</b>	Line −1: “margins” should be replaced by “marginals”.
<b>Page 321</b>	Line −12: “ $X_t(\ell)$ ” should be replaced by “ $W_t(\ell)$ ”.
<b>Page 336</b>	Line −3: “difference” should be replaced by “differences”.
<b>Page 434</b>	Line −5: “Exercise 10.1” should be replaced “Exercise 10.2” (idem p. 435, 2+).
<b>Page 445</b>	Line 8+: “ $[\varepsilon_{t-1} \otimes \mathbf{I}_4]$ ” should be replaced by “ $[\varepsilon_{t-1} \otimes \mathbf{I}_4]$ ” (idem line 15+).
<b>Page 467</b>	Line −1: “LR-VATR” should be replaced by “LR-VSETAR”.
<b>Page 471</b>	Eq. (11.74) and Eq. (11.75): “ $vq_i$ ” should be replaced by “ $mq_i$ ”.
<b>Page 491</b>	Line 8+: “ $M_1$ ” should be replaced by “ $M_2$ ”.

**Table 2: URL changes**

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

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