Periodic Time Series Models: Corrections and Additions*

Philip Hans Franses
Econometric Institute
Marketing and Organization
Erasmus University Rotterdam

and

Richard Paap
Econometric Institute
Erasmus University Rotterdam

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Chapter 3

- Page 37, 3th line from above: Replace Osborn *et al.* (1988) by Osborn (1988).

- Page 46, 1st line of 2nd paragraph: Replace *last four columns* by *last two columns*.

- Page 46, 3rd line of 2nd paragraph: Replace *ninth column* by *sixth column*.

- Page 46, 5th line of 2nd paragraph: Replace *final two columns* by *final column*.

Chapter 4

- Page 66, equation (4.21) has to be

$$Y_{2,T} - \alpha_2 Y_{1,T},$$
$$Y_{3,T} - \alpha_3 Y_{2,T},$$
$$Y_{4,T} - \alpha_4 Y_{3,T}$$

- Page 66, 11th line from below: Replace Osborn *et al.* (1988) by Osborn (1988).

- Page 78, 3rd line from above should read: where RSS_{01} and RSS_{11} denote the residual sums of squares from (4.56) and (4.54), respectively.

- Page 79, equation (4.61): Replace $\sum_{s=1}^{4} \alpha_s y_{t-1}$ by $\sum_{s=1}^{4} \alpha_s D_{s,t} y_{t-1}$.

- Page 80, 13th row from below: Replace RSS_{02} *under the restriction (4.65)* by RSS_{02} *under the restriction (4.66).*