

Erratum

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## TUTORIAL ON UNIVARIATE AUTOREGRESSIVE SPECTRAL ANALYSIS

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In the above-mentioned manuscript, the correct Eq. (5) is missing and it has been incorrectly replaced by the Eq. (6). The correct Eq. (5) is as follows

$$\begin{cases} x[M+1] = a_1x[M] + a_2x[M-1] + \dots + a_Mx[1] + \varepsilon[M+1] \\ x[M+2] = a_1x[M+1] + a_2x[M] + \dots + a_Mx[2] + \varepsilon[M+2] \\ \dots \\ x[N] = a_1x[N-1] + a_2x[N-2] + \dots + a_Mx[N-M] + \varepsilon[N] \end{cases} \quad (5)$$

and the correct Eq. (6) is

$$\underline{x} = \begin{bmatrix} x[M] & x[M-1] & \dots & x[1] \\ x[M+1] & x[M] & \dots & x[2] \\ \vdots & \vdots & \dots & \vdots \\ x[N-1] & x[N-2] & \dots & x[N-M] \end{bmatrix} \underline{a} + \underline{\varepsilon} = \underline{Xa} + \underline{\varepsilon} \quad (6)$$

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