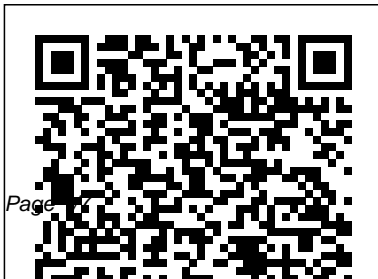


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*Errata - The University of Chicago Booth School of Business*

RUEY S. TSAY, PhD, is H. G. B. Alexander Professor of Econometrics and Statistics at the University of Chicago Booth School of Business. Dr. Tsay has written over 100 published articles in the areas of business and economic forecasting, data analysis, risk management, and process

control, and he is the coauthor of *A Course in Time Series Analysis* (Wiley).

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page provides teaching and book

information. Books: 1. A Course in

Time Series Analysis (ed. Pena,

Tiao, & Tsay) Wiley, 2001, ISBN:

0-471-36164-X. 2. Analysis of

Financial Time Series by Ruey S.

Tsay, Wiley, 2002 ISBN:

0-471-41544-8. 3. Analysis of

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Series), and S-Plus and R. Some free softwares are available at Statlib, including neural networks on S-Plus and the package R. Errata of the book. (Some of the errors have been corrected in the new printing.) Solutions to exercises are available for instructors who use the book as a textbook.

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James E. Gentle These problems are similar to some in Chapter 2 of Tsay.

1. This problem involves a model; not data. Assume that the simple returns on a certain monthly bond index follows an MA(1) model,  $R_t = A_t + \theta A_{t-1}$ , where  $\{A_t\}$  is a white noise process.