Errata

Page 24 :

$$\hat{a}_1 = a_1 + \frac{\sum\limits_{t=1}^{t=n}(x_t - \bar{x})(\varepsilon_t - \bar{\varepsilon})}{\sum\limits_{t=1}^{t=n}(x_t - \bar{x})^2} = a_1 + \frac{\sum\limits_{t=1}^{t=n}(x_t - \bar{x})\,\varepsilon_t}{\sum\limits_{t=1}^{t=n}(x_t - \bar{x})^2} \qquad [6].$$

$$\hat{a}_1 = a_1 + \frac{\sum\limits_{t=1}^{t=n}(x_t - \bar{x})\,\varepsilon_t}{\sum\limits_{t=1}^{t=n}(x_t - \bar{x})^2} \qquad [7].$$

Page 82 :

On a alors : $V(e_{t+h}) = V(X'_{t+h}(a - \hat{a})) + V(\varepsilon_{t+h})$

Page 85 :

$$w_t = \frac{e_t = y_t - \hat{y}_t}{S_e} = \frac{y_t - x'_t\hat{a}_{t-1}}{\sqrt{\left(1 + x'_t\left(X'_{t-1}X_{t-1}\right)^{-1}x_t\right)}}$$