Errata and Updates for ASM Exam MAS-I (First Edition Fifth Printing) Sorted by Page

[9/8/2020] On page 205, in the solution to exercise 18.9, on the last line, change 0.0018 to 0.018.

[3/3/2020] On page 650, in exercise 46.5, on the eighth line, change "volumne" to "volume".

[3/3/2020] On page 690, in the solution to exercise 48.8, on the last line, put a minus sign before 15: $-\dfrac{(-15)(2000)}{(1500)(18)}$.

[9/27/2020] On page 761, in the solution to exercise 52.23, on the third line, change 200 to 400.

[9/27/2020] On page 776, in the solution to exercise 53.11, on the third line, the last expression in the parentheses is incorrect. The line should read

$$C = 2\sum y_i \ln\left(\frac{\hat{y}_i}{\bar{y}}\right) = 2\left(\sum y_i \ln \hat{y}_i - (\ln \bar{y})\sum y_i\right)$$

[11/3/2019] On page 809, in exercise 56.16, in the table, change "0firstlinestrut1" to 0.

[11/3/2019] On page 810, in exercise 56.17, in the table, change "0firstlinestrut1" to 0.

[9/21/2020] On page 859, in exercise 62.7, in the first bullet, change "residual" to "time series".

[3/6/2020] On page 870, in exercise 63.12, the symbol w_t is used in two different ways. Change the question to

A monthly time series x_t has seasonal differences $z_t = x_t - x_{t-12}$ that satisfy $z_t = w_t - 0.5w_{t-12}$, where the w_t are normally distributed independent random variables with mean 0 and variance 1.

Determine the lag 1 autocorrelation coefficient for z_t.

[3/6/2020] On page 874, in the solution to exercise 63.12, change $\beta_{12} = 0.5$ to $\beta_{12} = -0.5$.

[9/27/2020] On page 1204, in the fifth column of Table C.4, change "Fal" to "Fall".