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CORRECTION

AUTOCORRELATION, AUTOREGRESSION AND AUTOREGRESSIVE APPROXIMATION

BY AN HONG-ZHI, CHEN ZHAO-GUO AND E. J. HANNAN

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In Theorem 6, the second line should read "$a < \infty$, then". The additional conditions are unnecessary and would be needed only if the $a(j)$ defined in the third line of Section 3 replaced the $\alpha_T(j)$ in the theorem.

In (9), σ^2 and σ_T^2 should be interchanged.

The quantity p introduced below formula (22) should be required to satisfy $p > 1$. At line 9 from the bottom of page 932, "$< \infty$" should be inserted before the full stop and in the next line $p(k)$ should be defined as $P(p^{2k+1})$. In the next line after that the supremum should be over $T \leq p^{2k+1}$ and the last displayed formula on page 932 should read

$$\Sigma_k \{\ln p(k)\}^a \exp(-\tfrac{1}{4}b^2 \ln \ln p^{2k}).$$

At line 6 on page 933 $o\{(\ln T/T)^{1/2}\}$ should be $o\{(T \ln T)^{1/2}\}$ and on page 934, at lines 9 and 11, $S^2_{j,kt}(T)$ should be $s^2_{j,k,t}(T)$.

AN HONG-ZHI
INSTITUTE OF APPLIED MATHEMATICS
CHINESE ACADEMY OF SCIENCES
BEIJING, CHINA

CHEN ZHAO-GUO
INSTITUTE OF APPLIED MATHEMATICS
CHINESE ACADEMY OF SCIENCES
BEIJING, CHINA

E. J. HANNAN
THE RESEARCH SCHOOL OF SOCIAL SCIENCES
THE AUSTRALIAN NATIONAL UNIVERSITY
CANBERRA ACT 2600, AUSTRALIA

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