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Correction

Derivation of the Theoretical Autocovariance Function of Autoregressive-Moving Average Time Series

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(*Appl. Statist.*, **24**, 255–256)

Step (ii) of the algorithm on p. 256 of my paper should read as follows:

(ii) Set

$$b_k = -\sum_{i=k}^{q} \theta_i c_{i-k}$$

for $k = 0, \ldots, q$ and $b_k = 0$ if $k > q$.