## ERRATUM

The editor is grateful to Francisco Goerlich for pointing out that there was a misprint in the criterion defined in Problem 94.1.4. It should read as

$$Q = 1/\sigma_{ee} \sum_{1}^{n} [y_t - \beta X_t^2]^2$$

instead of

$$Q = 1/\sigma_{ee} \sum_{1}^{n} [y_t - \beta X_t]^2$$

as it was originally published.