

Erratum: Behavioural Pattern of Causality Parameter of Autoregressive Moving Average Model

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The five figures in this paper did not appear properly in the vol. 19 issue of the journal. They are therefore reproduced below as they ought to appear, as Fig. 1, Fig. 2, Fig. 3, Fig. 4, and Fig. 5.

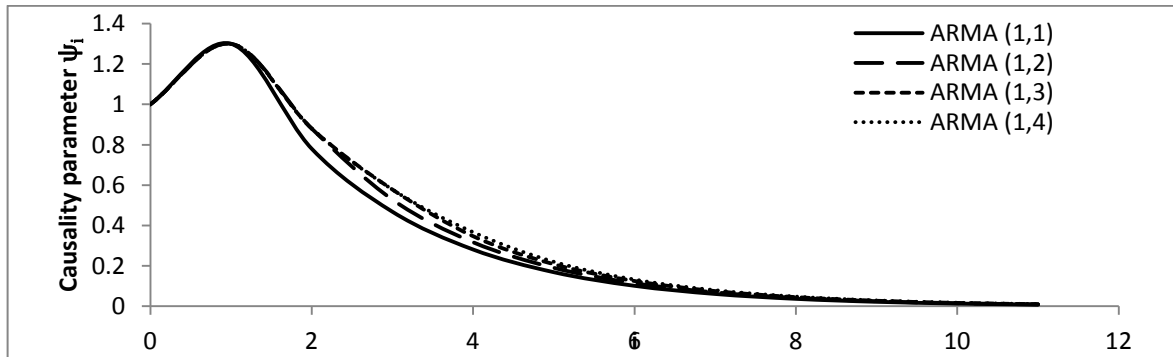


Figure 1: Figure showing behaviour of causality parameter ψ_i of ARMA $(1, q)$ for some i given that $\phi = 0.6$, $\theta_1 = 0.7$, $\theta_2 = 0.1$, $\theta_3 = 0.05$ and $\theta_4 = 0.02$.

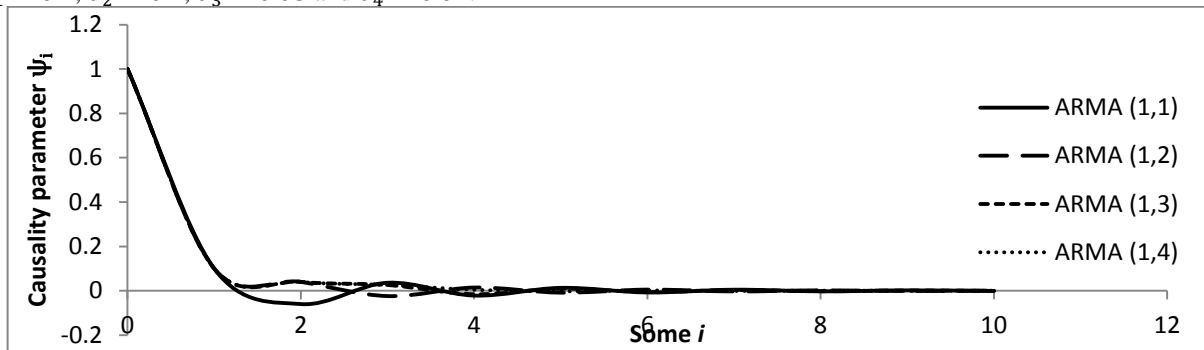


Figure 2: Figure showing behaviour of ψ_i of ARMA $(1, q)$ for some i given that $\phi = -0.6$, $\theta_1 = 0.7$, $\theta_2 = 0.1$, $\theta_3 = 0.05$ and $\theta_4 = 0.02$.

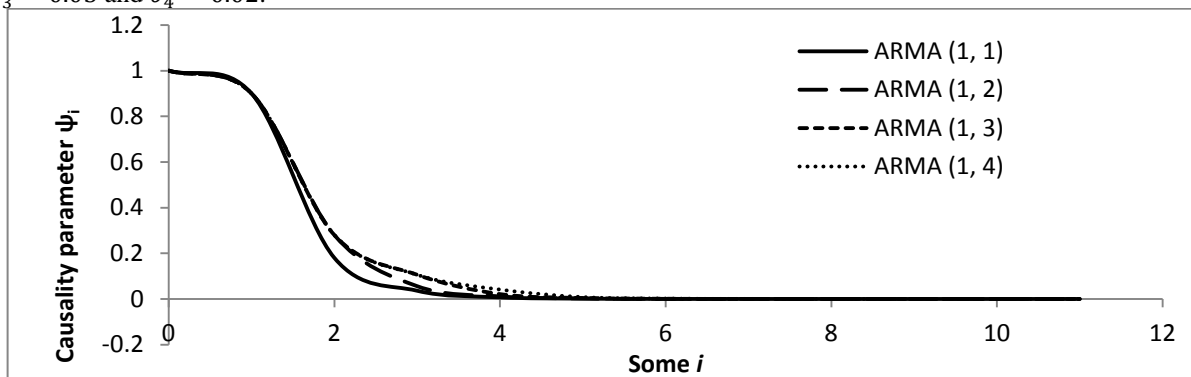


Figure 3: Figure showing behaviour of ψ_i of ARMA $(1, q)$ for some i given that $\phi = 0.2$, $\theta_1 = 0.7$, $\theta_2 = 0.1$, $\theta_3 = 0.05$ and $\theta_4 = 0.02$.

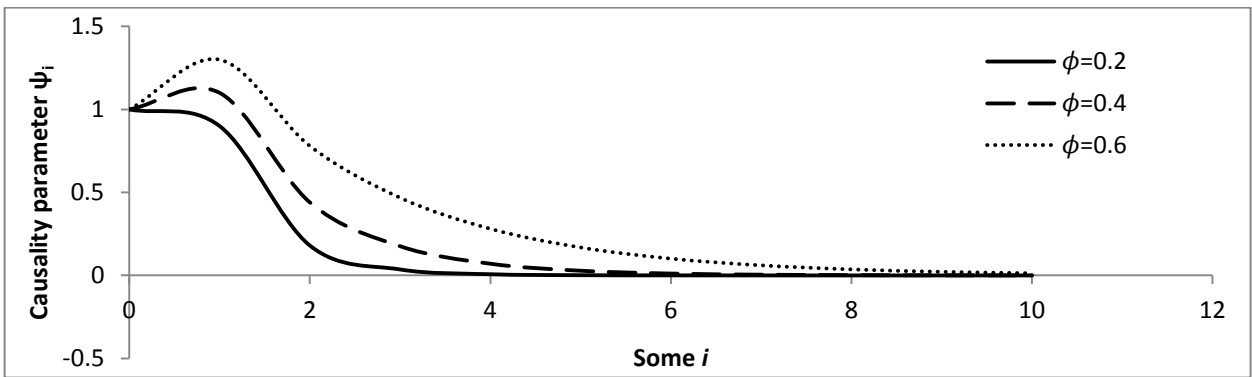


Figure 4: Figure showing behaviour of ψ_i of ARMA (1, q) for some i given that $\theta_1 = 0.7$, $\theta_2 = 0.1$, $\theta_3 = 0.05$ and $\theta_4 = 0.02$ for some real values of ϕ .

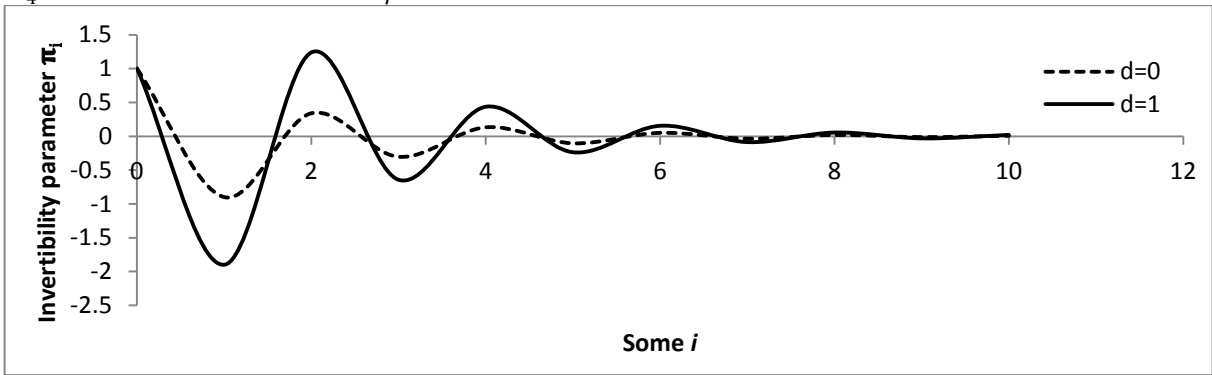


Figure 5: Graph showing behaviour of invertibility parameter π_i of ARIMA (p, d, 1) when $d = 0$ and $d = 1$ given that $\theta = 0.6$, $\phi_1 = 0.3$, $\phi_2 = 0.2$, $\phi_3 = 0.1$, $\phi_4 = 0.05$, $\phi_5 = 0.025$, $\phi_6 = 0.0125$, $\phi_7 = 0.00625$, $\phi_8 = 0.003125$, $\phi_9 = 0.0015625$ and $\phi_{10} = 0.00078125$.