



Errata to “The Inversion of Correlation Matrix for MA(1) Process”

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The main result in Theorem 2.1 in [1, p. 318] should read as follows.

THEOREM 2.1. For $t, t' = 1, \dots, n$, the (t, t') th element of the inverse matrix of C_M (1.2) is given by

$$\frac{1 + \theta^2}{1 - \theta^2} \left[\left\{ \theta^{|t-t'|} - \theta^{2(n+2)-t-t'-2} \right\} - \frac{\theta^{t+t'}}{1 - \theta^{2(n+2)-2}} \left\{ \left(1 - \theta^{2(n+2)-2t-2} \right) \left(1 - \theta^{2(n+2)-2t'-2} \right) \right\} \right].$$

REFERENCES

1. B.C. Sutradhar and P. Kumar, The Inversion of Correlation Matrix for MA(1) Process, *Appl. Math. Lett.* **16** (3), 317–321 (2003).

We thank Professor W. F. Trench for pointing out that the earlier expression in the theorem does not produce (3.2) from (3.1), for example.