Errata TSRT92, updated 2023-10-16

Course book (L. Ljung, T. Glad & A. Hansson: *Modeling and Identification of Dynamical Systems (2021)*):

page	What it says	What it should say
204	these processes are stationary	AR, MA and ARMA processes are stationary
480	FIR model, 222	FIR model, 286

Exercise book (P. Lindskog, T. Glad, L. Ljung & J. Roll: *Modeling and Identification of Dynamical Systems: Exercises (2018)*):

Page	What it says	What it should say
	Exercises	
94	Equations (11.66)-(11.70) in [11], page 274	Equations (12.93)-(12.99) in [1], page 319
95	Equation (11.60) in [11], page 272	Equation (12.87) in [1], page 318
103	Example 13.4 of [11].	Example 17.6 of [1].
103	model (13.22) …	model (17.18) …
103	Equation (13.19) in the book [11]	Equation (17.15) in the book [1]
105	Example 13.2 of [11].	Example 17.3 of [1].
	Solutions	
190	… = $0.001K(1-e^{-0.001t})$,	… $= K(1-e^{-0.001t})$,
248	see [11], pages 202-203	see [1], pages 202-203
249	see Equations (C.14)-(C.15), page 384, in [11].	see Equation (D.18), page 471, in [1].
249	using Equation (D.13), page 389, in [11].	using Equation (D.19), page 471, in [1].
249	see [11], pages 202-203	see [1], pages 202-203
250	using Equation (D.13), page 389, in [11].	using Equation (D.19), page 471, in [1].
251	according to Equation (9.34), page 208, in [11]	according to Equation (9.34), page 208, in [1]
252	according to Equation (9.35), page 208, in [11]	according to Equation (9.35), page 208, in [1]
284	Equation (13.19), page 345, in [11]	Equation (17.15), page 425, in [1]

References:

[1]: L. Ljung, T. Glad & A. Hansson. *Modeling and Identification of Dynamical Systems (2021)*

[11]: L. Ljung & T. Glad. *Modeling and Identification of Dynamical Systems (2016)*