

# Correction to: Identifiability and Estimation of Autoregressive ARCH Models with Measurement Error



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**Correction to:**  
**Chapter 11 in: W. He et al. (eds.), *Advances and Innovations in Statistics and Data Science*, ICSA Book Series in Statistics,**  
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On page 237, at the beginning of equation (1), the letter X (capital) was missed in the equation

$$y_t = \alpha_0 (B) X_t + \epsilon_t, \quad t \in \mathbb{Z},$$

This has been corrected as below:

$$X_t = \alpha_0 (B) X_t + \epsilon_t, \quad t \in \mathbb{Z},$$

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The updated original version for this Chapter can be found at  
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