

The Estimation and Tracking of Frequency – Corrigenda

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Page x. “Darrell” → “Darryl”.

Page 9. Lines 3 & 7. $\bar{y}^2 \rightarrow T\bar{y}^2$.

Page 10. Line 8. “the the” → “the”.

Page 10 and later. The package MATLABTM has been referred to often and has been used extensively in the production of the book. We neglected to provide details of the company which produces this excellent product, and which made available beta versions of new releases to ensure that our programs would work in all versions of MATLABTM. Contact details are

The MathWorks, Inc.
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Page 14. Line 9 from the bottom. The displayed equation should be

$$\hat{\sigma}_A^2 = \frac{1}{T} \left[\sum_{t=0}^{T-1} \{y(t) - \bar{y}\}^2 - \max_{1 \leq j \leq n} I_y(\lambda_j) \right]$$

Page 94. Lines 1 & 2. The \ characters should be omitted. The lines should read

```
H[m_, z_] := 0 /; z <= 0
```

```
H[m_, z_] := 1 /; z >= 1
```

Page 100. Line 7. $\frac{\sin(T\lambda)}{T\lambda} \rightarrow \frac{\sin(T\lambda)}{T \sin \lambda}$

Page 101. Line 7. $D_T(\lambda/2) \rightarrow TD_T(\lambda/2)$

Page 104. Last line. $T \rightarrow t$.

Page 231. Line 14. $M' \text{fr} \left(\frac{i-1}{M'} - Rs_j \right) \rightarrow M' \text{fr} \left(\frac{i-1}{M'} - Rs_j \right) + 1$

Page 232. Lines 6, 5 and 3 from the bottom. $\alpha_q(u, v) \beta_q(u, v) \rightarrow \alpha_q(v, u) \beta_q(v, u)$.

Page 232. Line 4 from the bottom and last line. $\alpha_{Q-1}(u, v) \rightarrow \alpha_{Q-1}(v, u)$.

Page 233. Line 15. $A_{ij} \rightarrow A_{kl}$.

Page 233. Line 18. $M' \text{fr} \left(\frac{i-1}{M'} + Rs_k \right) \rightarrow M' \text{fr} \left(\frac{i-1}{M'} + Rs_k \right) + 1$

Page 244. Line 10 from the bottom. “%script” → “% asvsc.m script”.

Page 251. Line 16. “optimally” → “optionally”.

Pages 254, 255. The code for the function `qfpic` has a parameter ‘`q`’ which should read ‘`pad`’, throughout. The complete code is reproduced here.

```
function [z,zi] = qfpic(x,pad)
%usage [z,zi] qfpic(x,pad)
% x time series
% pad padding factor. If pad is 1, then no padding
% z = vector of kappa values
% zi vector of kappa-prime values
n=length(x);
subplot(221)
m=fix((n*pad+1)/2);
np=(0:m-1)'*2*pi/(n*pad);
xb=mean(x);
plot((1:n)',x)
xlabel('t')
ylabel('X_t')
title('Time Series')
x=x-xb;
if (pad > 1)
    z=fft([x;zeros(n*(pad-1),1)]);
else
    z=fft(x);
end
z=(z.*conj(z))*2/n;
subplot(222)
plot(np, z(1:m));
xlabel('\omega')
ylabel('I_T(\omega)')
title('Periodogram')
z=real(fft(z))/(2*pad*n);
z=z(1:n);
if (pad > 1)
    zi=[0;z(2:n)./(1:n-1)';zeros((pad-1)*n,1)];
    z=imag(fft([z;zeros((pad-1)*n,1)]));
else
    zi =[0;z(2:n)./(1:n-1)'];
    z=imag(fft(z));
end
z=z(1:m);
subplot(223)
plot(np,z,np,zeros(size(z)));
xlabel('\omega')
ylabel('\kappa_T \prime(\omega)')
zi=real(fft(zi));
zi=zi(1:m);
subplot(224)
plot(np,zi);
xlabel('\omega')
```

```
ylabel('\kappa_T(\omega)')  
title('Windowed Periodogram')%end of qfpic.m
```

Page 258. The code for the function 'srg.m' should have 'ones' in place of 'eye'.