Corrections for

Intermediate Statistics and Econometrics: A Comparative Approach
(MIT Press, 1995)

by

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The following errors in my textbook have come to my attention. Please bring any other errors to my attention. Your help is most appreciated. I am indebted to Henri Ai, Arseni Andreivevich, Constantine Angyridis, Arni Richard Arnason, Gail Blattenberger, Hai Che, Josef Fersterer, Douglas Ford, David Giles, Stephen Gordon, Vladislav Gorlov, Shingo Goto, Xinhua Gu, Seungjin Han, David Hewitt, Hao Jia, John Kling, Gary Koop, Jens Krueger, Robert Kunst, Frank MacCrory, Bill McCausland, Kevin Milligan, Rouslan Moukhine, Beat Naef, Noriko Ozawa, Bob Parks, Marie Rekkas, Dafne Reymen, Paul Ruud, Samita Sareen, Alexander Tsai, Jeremy Verlinda, He Wei, Yiguo Sun, and Steven Wei for pointing out many of the following mistakes. New corrections since the previous major update are noted in bold.

Page 5:   Table 1.1, Flight 6 on 4/4/83: the number of O-rings exhibiting some distress should be 0, not 2.

Page 10:   Line 4 from the bottom: replace "Clearly," with "Clearly, the power set of ".

Page 11:   Line 18: replace "another subset" with "another set of subsets".

Page 14:   Definition 2.1.8, second line: replace "one the" with "one of the".

Page 15:   Theorem 2.1.4, line 2: replace "A_i" with "A_n".

Page 15:   Theorem 2.1.4, (2.1.8): replace "... A_{N-1}" with "... $\cap A_{N-1}$".

Page 21:   line 6: replace "Lindley 1982b" with "Lindley (1982b".

Page 21:   line 7: replace "Savage (1971)" with "Savage (1971))".

Page 25:   Exercise 2.1.12: replace "Example 2.1.1" with "Example 2.1.2"; replace "Mr. Harcourt" with "Don Sutton's agent".

Page 29:   Third line from the bottom: replace "$Y^{-1}: \mathbb{R} \rightarrow$" with "$Y^{-1}: \mathbb{R}_Y \rightarrow$".

Page 30:   Line 5 from the bottom: replace "$Y^{-1}((-\infty, y)]$" with "$Y^{-1}((-\infty, y])$".

Page 31:   Line 5: replace "if $y \geq 2$" with "if $x \geq 1$".

Page 33:   Theorem 2.2.2(c): replace "$f(y_i)$" with "$f(y_j)$"; replace "$y_i \leq y$" with "$y_j \leq y$".

Page 36:   Definition 2.3.1, line 2: replace "equal to the real line" with "in the real line".

Page 36:   Line below (2.3.2): replace with "$|g(y)f(y)$" with "$|g(y)|f(y)$".

Page 37:   Three lines below Theorem 2.3.1: replace "2.2.2:" with "2.2.1".

Page 37:   Five lines below Theorem 2.3.1: replace "2.2.3" with "2.2.2".

Page 39:   Two lines from the bottom: replace "vdv" with "dv".

Page 40:   Line 1: replace "exp(t‑)]" with "exp[y(t‑)]".

Page 41:   Exercise 2.3.5(c): replace "½(y‑1)" with "½(1‑y)".

Page 41:   Exercise 2.3.7(a): replace "exp(t)" with "t".

Page 43:   Exercise 2.3.13(b): (2.3.13) should be " $\mu_r{}' = \sum_{j=0}^{r} \binom{r}{j} \left(\mu_1{}'\right)^j \mu_{r-j}$ ".

Page 43:   Exercise (2.3.14), (2.3.14): replace "f_x" with "f_X".

Page 44:   Paragraph before Definition 2.4.2, first line: replace "2.2.5" with "2.2.4".

Page 45:   (2.4.6), first summation index: replace "j_{J+1}" with "y_{J+1}".

Page 46:   Definition 2.4.5, first line below (2.4.9): replace "Y_n (1, 2, ..., N)" with "Y_n (n = 1, 2, ..., N)"; first line below (2.4.10): replace "Y_N" with "Y_n".

Page 46:   Second line below (2.4.9): replace "(2.4.8)" with "(2.4.9)".

Page 47:   Example 2.4.1: replace "p.d.f" with "p.m.f." (five times).

Page 48:   Third line from the bottom: replace "$0 < y_1 < y_2$" with "$0 < y_1 < y_2 < 1$".

Page 48:   Third line from the bottom: replace "$y_1 < y_2 < 1$" with "$0 < y_1 < y_2 < 1$".

Page 50:   Figure 2.4.2 (c): replace "$f(y_1, y_2)$" with "$F(y_1, y_2)$".

Page 50:   Third line from the bottom: replace "$y_2/(1 - y_1)$" with "$(y_2 - y_1)/(1 - y_1)$".

Page 52:   Exercise 2.4.7: replace "$2\pi(1 - \alpha)$" with "$2\pi(1 - \alpha^2)$".

Page 52:   Exercise 2.4.8(b): replace "$= \theta\exp(-y)$" with "$= \theta\exp(-\theta y)$".

Page 52:   Exercise 2.4.8(f): replace "$E(y|x) = \delta x$" with "$E(y|x) = \delta(x + 1)$".

Page 52:   Exercise 2.4.9: second line, replace "$P(Y \le y | x \le X)$" with "$P(Y \le y | X = x)$"; and replace (2.4.13) with: "$F_Y(y) = E_X[F(y | X = x)]$".

Page 55:   Exercise 2.5.9: replace "Dawid, 19979b" with "Dawid, 1979".

Page 56:   Definition 2.6.2, (2.6.4): replace "$Y - \mu_1$" with "$Y_1 - \mu_1$".

Page 57:   Second line: replace "cf. Theorem 2.3.2e" with "cf. Theorem 2.3.1e".

Page 57:   (2.6.6): replace "$E(Y_1, Y_2)$" with "$E(Y_1 Y_2)$".

Page 57:   Last line of (2.6.8): replace "$E[g_1(y_1)]\,E[g_2(y_2)]$" with "$E[g_1(Y_1)]\,E[g_2(Y_2)]$".

Page 58:   (2.6.10): the element in the second row and second column should be σ_{22}.

Page 59:   Second line of Proof of Theorem 2.6.5: replace "$a_m = [a_1, ..., a_{mN}]'$" with "$a_{m'} = [a_1, ..., a_{mN}]$."

Page 59:   Fourth line of Proof of Theorem 2.6.5: replace "(j = 1, 2, .., M)" with "(j = 1, 2, ..., N)".

Page 60:   Third line: replace "$g(Y)\,Y_{J+1} =$" with "$g(Y)\,|\,Y_{J+1} =$".

Page 60:   Fifth line from the bottom: replace "$g_2(y_{J+1}, ..., y_N)$" with "$g_2(Y_{J+1}, ..., Y_N)$".

Page 60:   Fourth line from the bottom: replace "exists" with "exist".

Page 61:   (2.6.20): replace "$<\,>$" with "$(\ )$".

Page 61:   Third line from the bottom: replace "$g(y)$" with "$g(Y)$".

Page 61:   First line of proof of Theorem 2.68: replace "Using (2.6.17)" with "Using (2.6.19)".

Page 62:   First line below Definition 2.6.5: replace "(2.6.19)" with "(2.6.21)".

Page 62:   Theorem 2.6.9(c): replace "$E(Y_1^i Y_2^j]$" with "$E(Y_1^i Y_2^j)$"; replace "$t_2 = t_2 = 0$" with "$t_1 = t_2 = 0$".

Page 62:   Example 2.6.2, third last line: replace "$Var((Y_1) = 2$" with "$Var(Y_1) = 1,\ Var(Y_2) = 2$".

Page 63:   Exercise 2.6.9, (2.6.26): replace "$\rho_{12}\sigma_{23}$" with "$\rho_{12}\rho_{23}$".

Page 65   (2.7.2), last line: replace the numerator "$(1+x)(1+12x)$" with "$1+6x+6x^2$".

Page 65:   Line below (2.7.2): replace "valued" with "value".

Page 66:   (2.7.5): replace "$\mu_x'\beta$" with "$\mu_X'\beta$".

Page 67:   (2.7.10: replace "$[E(Y|X) - g(X)]^2$" with "$E[E(Y|X) - g(X)]^2$".

Page 70:   (2.7.15): replace "μ_Z" with "μ_z".

Page 70:   Three lines above Definition 2.7.3: replace "and even" with "an even".

Page 71:   (2.7.19): replace "V -" with "$V - \mu_v$", twice.

Page 71:   (2.7.21): replace "V -" with "$V - \mu_v$" and "W -" with "$W - \mu_w$".

Page 71:   Proof of Theorem 2.7.10: replace entire proof with "Let D be a diagonal matrix with diagonal elements equaling the inverse of the square roots of the corresponding diagonal elements in Γ_{zz}. Multiply the numerator and the denominator of (2.7.18) by $(\gamma_{vv}\gamma_{ww})^{-1/2} = [(\gamma_{vv}\gamma_{ww})^{-1/2}]^{1/2}\,[(\gamma_{vv}\gamma_{ww})^{-1/2}]^{1/2}$, and noting (2.6.14), $(\gamma_{vv}\gamma_{ww})^{-1/2}\,\gamma_{vz}'\Gamma_{zz}^{-1}\gamma_{wz} = (\gamma_{vv}\gamma_{ww})^{-1/2}\,(D\gamma_{vz})'(D\Gamma_{zz}D)^{-1}(D\gamma_{wz}) = \rho_{vz}'P_{zz}^{-1}\rho_{wz}$, $(\gamma_{vv}\gamma_{ww})^{-1/2}\,\gamma_{vz}'\Gamma_{zz}^{-1}\gamma_{vz} = (\gamma_{vv}\gamma_{ww})^{-1/2}\,(D\gamma_{vz})'(D\Gamma_{zz}D)^{-1}(D\gamma_{vz}) = \rho_{vz}'P_{zz}^{-1}\rho_{vz}$, and $(\gamma_{vv}\gamma_{ww})^{-1/2}\,\gamma_{wz}'\Gamma_{zz}^{-1}\gamma_{wz} = (\gamma_{vv}\gamma_{ww})^{-1/2}\,(D\gamma_{wz})'(D\Gamma_{zz}D)^{-1}(D\gamma_{wz}) = \rho_{wz}'P_{zz}^{-1}\rho_{wz}$, (2.7.24) follows immediately.".

Page 72:   Three lines below (2.7.26): drop ", and so, $\varepsilon = Y - E(Y)$".

Page 72:   (7.2.28): Replace "$E_X($Var" with "$E_X[$Var" twice.

Page 73:   Sixth line: replace "$E[X - E(X)]'\beta$" with "$[X - E(X)]'\beta$".

Page 74:   Exercise 2.7.4: move "In each case show:" to after (d).

Page 74;   Exercise 2.7.6: move parts (a) and (b) to after the density $f(y_1, y_2)$.

Page 75:   Exercise 2.7.15, line 2: replace "(2.7.12)" with "(2.7.13)".
Page 77:   First line below (2.8.6): replace "(2.6.9)" with "(2.6.10)".

Page 79:   Theorem 2.8.9: replace "$E[|Y|^\alpha] < \infty$." with "$E[|Y|^\alpha] < \infty$, for $\alpha > 0$.".

Page 79:   Theorem 2.8.10: replace "$\Sigma_i a_i \ \Sigma_i b_i$" with "$\Sigma_i a_i \geq \Sigma_i b_i$".

Page 81:   Definition 3.1.1., second last line: replace "$\{F[(x - \theta/\alpha)\}$" with "$\{F[(x - \theta)/\alpha]\}$".

Page 82:   (3.2.2): replace " $\dfrac{N!}{r}$ " with " $\dfrac{N!}{\prod\limits_{i=1}^{k} r_i!}$ ".

Page 84:   (3.2.10): replace "$f_b(y|\theta) =$" with "$f_b(y|\theta) \equiv$".

Page 84:   Proof of Theorem 3.2.5, second line: replace "derivation" with "derivations".

Page 85:   (3.2.15): replace "$f_B(y|T, \theta) =$" with "$f_B(y|T, \theta) \equiv$".

Page 85:   Proof of Theorem 3.2.6: replace "N" with "T" throughout.

Page 85:   Line below (3.2.21): replace "derivation" with "derivations".

Page 86:   (3.2.22): replace "if $y = 0, 1, 2, ..., N$" with "if $y = 0, 1, 2, ..., T$".

Page 86:   Definition 3.2.6, second line: replace "H(M, T, K)" with "H(M, K, T)".

Page 87:   Example 3.2.5, eighth line: replace "$f_H(3;10, 6, 4)$" with "$f_H(3|10, 6, 4)$".

Page 89:   First and second lines below (3.2.34): replace "derivation" with "derivations".

Page 89:   Replace "(3.2.25)" with "(3.2.35)".

Page 90:   First two lines of (3.2.43): replace " $\sum\limits_{y=0}^{N}$ " with " $\sum\limits_{y=0}^{\infty}$ ".

Page 90:   Theorem 3.2.11, second line: replace "of length t" with "of length h".

Page 90:   Theorem 3.2.11(a), second line: replace "υh." with "υh, where $\upsilon > 0$.".

Page 90:   (3.2.45): drop " $\lim\limits_{h \to 0}$ "; replace "one happening" with "at least one happening".

Page 91:   (3.2.47): drop " $\lim\limits_{h \to 0}$ ".

Page 93:   Exercise 3.2.14: replace "$(r = 1, 2, ..., R)$" with "$(r = 1, 2, ..., N)$".

Page 96:   First line: replace "$\Phi(y|0, 1)$" with "$\phi(y|0, 1)$".

Page 98:   Two lines above Theorem 3.3.3: replace "derivation" with "derivations".

Page 99:   Proof of Theorem 3.3.6: replace "$f_\gamma($" with "$f_G($" twice.

Page 99:   Formula in footnote 4: replace "exp" with "$e^{-\alpha}$".

Page 100:   Definition 3.3.5, second line: replace "$\gamma(\frac{1}{2}\nu\beta, 2)$" with "$\gamma(\beta, 2)$".

Page 103:   Top line: replace "exp[-(c + b)/-β]" with "exp[-(c + b)/β]".

Page 104:   Line above (3.3.48): replace "δ > 1 is" with "δ > 1, and it is".

Page 104:   (3.3.48): replace "α + β - 2" with "α + δ - 2" in the denominator.

Page 104:   Last line: replace "m + δ" with "m + α".

Page 105:   Last line: replace "that worth" with "that is worth".

Page 106:   Definition 3.3.8, (3.3.49): replace "$f_t(y|\theta, \alpha, \nu)$" with "$f_t(y|\theta, \alpha^2, \nu)$".

Page 106:   (3.3.50): replace "$B(\frac{1}{2}\nu, \frac{1}{2}\nu)$" with "$B(\frac{1}{2}\nu, \frac{1}{2})$".

Page 108:   Fourth line below (3.3.58): replace "approaches zero as y → 0" with "approaches infinity as y → 0".

Page 109:   Theorem 3.3.18(c), second line: replace "$B(\frac{1}{2}\upsilon_1, \frac{1}{2}\upsilon_2)$" with "$\beta(\frac{1}{2}\upsilon_1, \frac{1}{2}\upsilon_2)$".

Page 110:   Table 3.3.1(b): Note that the Laplace distribution that arises when λ = 1 has mean zero and variance 8. In general the Laplace density $f(z) = \frac{1}{2}\beta \exp(-\beta|z-\mu|)$, β > 0, has mean μ and variance $2/\beta^2$.

Page 110:   Using the notation introduced in the previous correction for p. 110, the Laplace distribution in Table 3.3.2 on p. 112 corresponds to μ = 0 and β = 1.

Page 111:   Table 3.3.1(g), the log-normal distribution: In the density for the case z > 0, replace "$\phi(\ln(z)|\gamma, \delta)$" with "$\phi(\ln(z)|\gamma, \delta^2)$". "The expressions for the mean, variance, median, and the mode are all for the case γ = 0. The expressions should be: $E(Z^n) = \exp(n\gamma + n^2\delta^2/2)$, $Var(Z) = \exp(2\gamma + \delta^2)[\exp(\delta^2) - 1]$, Median: $\xi_{.50} = \exp(\gamma)$, and Mode: $\exp(\gamma - \delta^2)$. Replace "Note: Skewed to the right; $\ln Z \sim N(\gamma, \delta)$" with "Note: Skewed to the right; $\ln Z \sim N(\gamma, \delta^2)$".

Page 113:   Line below (3.3.62): replace "a(θ)" with "a(γ)".

Page 113:   Two lines below Definition 3.3.10: replace "θ_k's and d_k's" with "θ_ks nor the d_ks".

Page 116:   Line 4: replace "this family" with "this range".

Page 117:   (3.3.70): replace "y" with "Y".

Page 117:   (3.3.71): replace "y" with "Y" twice.

Page 117:   (3.3.72): replace "y" with "Y" twice.

Page 117:   (3.3.72): replace with "$M_{d(Y)}(t) = \exp[c(\theta) - c(\theta + t)]$".

Page 117:   Exercise 3.3.18, line 2: replace "(3.3.43)" with "(3.3.63)".

Page 119:   (3.4.2): replace "$f_M(z|T, \theta,) =$" with "$f_M(z|T, \theta, N) \equiv$".

Page 119:   Theorem 3.4.1(b), fourth line: replace "$\delta = [\delta_1, ..., \delta_m]$" with "$\delta = [\delta_1, ..., \delta_{N-m}]$".

Page 119:   Theorem 3.4.1(b), fifth line: replace "θ_{N-m-1}" with "θ_{N-1}".

Page 119:   Theorem 3.4.1(c), third line: replace "Z_{N-m}" with "z_N".

Page 119:   Theorem 3.4.1(d), second line: replace "(i = 1, 2, ..., N-m)" with "(i = 1, 2, .., N - m - 1)"; replace "θ_{N-m-1}" with "θ_{N-1}".

Page 120:   Theorem 3.4.3(d): replace "T^{-1}" with "T".

Page 120:   Example 3.4.1, line 3: replace "1/T" with "T".

Page 122:   Proof of Theorem 3.4.6, first line: replace "Theorem A.4.4(a)" with "Theorem A.4.4(b)".

Page 122:   (3.4.13): replace "-" with "+".

Page 122:   Line between (3.4.13) and (3.4.14a): replace "Theorem A.4.4(b)" with "Theorem A.4.4(a)".

Page 124:   (3.4.26): replace "$X'\beta$" with "$x'\beta$".

Page 124:   Theorem 3.4.7(a): replace "σ^2" with "Σ_{11}".

Page 124:   Theorem 3.4.7(b): replace "$\sigma^2_{Y \bullet X}$" with "$\sigma^2_{Y|X}$".

Page 126:   Two lines above Definition 3.4.3: replace "As noted Section 3.3" with "As noted in Section 3.3".

Page 127:   Second line: replace "(3.3.35)" with "(3.4.35)".

Page 127:   First line of Theorem 3.4.10: replace "$Z = [Z_1, Z_2']'$" with "$Z = [Z_1', Z_2']'$".

Page 127:   Theorem 3.4.10(b), line 2: replace "$t_m(\theta_{1|2}, \Omega_{1|2}, \nu + m)$" with "$t_m(\theta_{1|2}, \Omega_{1|2}, \nu + N - m)$".

Page 127:   Theorem 3.4.10(c), line 2: replace "$t_m(\theta_{2|1}, \Omega_{2|1}, \nu + N - m)$" with "$t_m(\theta_{2|1}, \Omega_{2|1}, \nu + m)$".

Page 127:   Theorem 3.4.10(c), (3.4.42): replace "$\nu + N - m$" with "$\nu + m$".

Page 128:   Last line: replace "Definition 3.4.5" with "Definition 3.4.4".

Page 128:   (3.4.44): replace "$\underline{\nu}$" with "ν".

Page 129:   Exercise 3.4.1: replace "3.4.2(d)" with "3.4.3(d)".

Page 130:   Exercise 3.4.6(a): replace "θ_i" with "θ_n".

Page 130:   Exercise 3.4.6(b): replace existing equation by
$$\mathbf{Var(X_n^r) = exp(2\theta_n r + 2\sigma_{nn} r^2) - exp(2\theta_n r + \sigma_{nn} r^2) \quad (n = 1, 2, ..., N)}$$

Page 130:   Exercise 3.4.11, near end of line: replace "$-\rho^2]$ $-\rho^2]$" with "$-\rho^2]$".

Page 134: Exercise 3.4.29(b): replace "$\alpha'\mu = 1$" with "$\alpha'\alpha = 1$"; replace "$W \equiv \alpha'Y/(Y'Y)$" with "$W \equiv \alpha'Y/(Y'Y)^{\frac{1}{2}}$".

Page 134: Exercise 3.4.33: replace "$\alpha_4 = 3\mu_2^2 = 3\sigma^4$" with "$\alpha_4 = 3\alpha_2^2 = 3\sigma^4$".

Page 134: (3.4.64): replace the upper summation limit "T" with "T - 1".

Page 134: (3.4.65): replace "$(Y_t - Y)^2$" with " $(Y_t - Y)^2$ ".

Page 135: Line below (3.4.74): replace "(3.4.75)" with "(3.4.74)".

Page 137: Theorem 3.5.2, line 1: replace "Definition 3.4.3" with "Definition 3.5.1".

Page 137: Theorem 3.5.2, line 2: replace "and Ω as" with "and A as".

Page 138: (3.5.9): replace "$tr(H^{-1}X^{-1})$" with "$tr(HX^{-1})$".

Page 139: Line 1 below Definition 3.5.4: replace "MNW" with "NW".

Page 139: Line 5 below Definition 3.5.4: replace "Definition 3.4.5" with "Definition 3.4.4".

Page 139: Line 7 below Definition 3.5.4: replace "Theorem 3.4.12" with "Theorem 3.4.13".

Page 139: Definition 3.5.5, (3.5.12): in the numerator replace "$|A|$" with "$|A^{-1}|$".

Page 140: (3.5.15): replace "C^{-1}" with "C".

Page 141: Theorem 3.5.10(c): replace "$Var(Y_i)$" with "$Cov(Y_i, Y_j)$"; replace "a_{ii}" with "a_{ij}".

Page 141: Theorem 3.5.10(e), line 3: replace "HAH'" with "$H'AH$".

Page 141: Line between Theorem 3.5.11 and Theorem 3.5.12: replace "Theorem 3.4.12" with "Theorem 3.4.13".

Page 141: Theorem 3.5.12, line 4: replace "$NW(\Psi, C, A, \omega)$" with "$MNW(\Psi, C, \underline{A}, \omega)$".

Page 141: Theorem 3.5.12(a)-(b): replace "A" with "$\underline{A}$".

Page 141: Exercise 3.5.3: replace "μ" with "0".

Page 143: Third line from the bottom: replace "Definition 3.3.7" with "Definition 3.3.6".

Page 144: (4.2.4): replace "$F_Y = (y)$" with "$F_Y(y)$".

Page 144: Theorem 4.2.2, (4.2.8), second integral: replace "$y_2 - x_2$" with "$y_2 + x_2$".

Page 144: Third line of proof of Theorem 4.2.1: replace "$P[X_1, \le y,$" with "$P[X_1 \le y,$".

Page 145: (4.2.9): replace "$g_2(y_1)$" with "$g_1(y_1)$".

Page 145: Theorem 4.2.2, (4.2.10), second integral: replace "$y_2 - x_2$" with "$y_2 + x_2$".

Page 145: Example 4.2.2, line 3: replace "if $0 < x_1 < 1$, if $0 < x_2 < x_1 < 1$" with simply "if $0 < x_2 < x_1 < 1$". In the second line of the second paragraph, replace "$x_1 = 1$" with "$x_1 = y$".

Page 146:   Line 4 of Example 4.2.3: replace "$y = x_1/x_2$" with "$Y = X_1/X_2$".

Page 146:   Line 7: replace "$dv = \exp[-(1 + y)x_2\, dx_2$" with "$dv = \exp[-(1 + y)x_2]\, dx_2$".

Page 147:   Example 4.3.1, first line: replace "Theorem 3.4.7(a)" with "Theorem 3.4.8(a)".

Page 147:   Fourth line from bottom: replace "$M(t)$" with "$M_Y(t)$".

Page 147:   Third line from the bottom: replace "$/[2/(1 - 2t)]\, dx$" with "$/[2/(1 - 2t)]]\, dx$".

Page 147:   Last line: replace "(3.3.16)" with "(3.3.18)".

Page 148:   Line 7: replace "Theorem 3.3.4" with "Theorem 3.4.4".

Page 148:   Example 4.3.3, first line: replace "$Y_j \sim M(T_j, \theta)$" with "$Y_j \sim M_N(T_j, \theta)$".

Page 148:   Example 4.3.3: in the equation replace the lower index "$n = 1$" with "$j = 1$", twice.

Page 148:   Example 4.3.3, last line: replace "Theorem 3.3.4, $Y \sim M(T, \theta)$" with "Theorem 3,4.2, $Y \sim M_N(T, \theta)$".

Page 148:   Exercise 4.3.3, third line: drop "Note that this is a generalization of Theorem 3.3.11.".

Page 150:   Line below (4.4.3): replace "(3.3.16)" with "(3.3.33)".

Page 151:   (4.4.6), first row, second column: replace "x_2" with "x_1".

Page 151:   Line 2 of (4.4.6): replace $\dfrac{\partial x_2}{\partial y_1}$ and $\left.\dfrac{\partial x_2}{\partial y_N}\right.$ with $\dfrac{\partial x_2}{\partial y_1}$ and $\dfrac{\partial x_2}{\partial y_N}$.

Page 151:   Example 4.4.4, line below "$J = \det$": replace "$B = \{(y_1, y_2)$ -" with "$B = \{(y_1, y_2)\,|$ -".

Page 152:   Second line below (4.4.10): replace "Exercise 3.4.22" with "Exercise 3.3.22".

Page 152:   Third line below (4.4.10): replace "(4.1.4)" with "(4.4.4)".

Page 152:   Example 4.4.5, line 3: replace the equation by:

$$f(x_1, x_2) = \begin{cases} \dfrac{\exp(-\frac{1}{2}x_1^2)\, x_2^{(v-2)/2}\, \exp(-\frac{1}{2}x_2)}{(2\pi)^{\frac{1}{2}}\, 2^{v/2}\, \Gamma(v/2)}, & \text{if } (x_1, x_2) \in A \\ 0, & \text{otherwise} \end{cases}.$$

Page 152:   Fourth line from the bottom: replace "(3.3.44)" with "(3.3.49)".

Page 153:   First line: replace "(x" with "x".

Page 153:   Last line before Exercises: replace "(3.3.52)" with "(3.3.57)".

Page 154:   Exercise 4.4.19, second line: replace "$X|T \sim$" with "$X|Y \sim$".

Page 155:   Fifth line from the bottom: equation number (4.5.1) is missing from equation.

Page 155:   Exercise 4.4.25: replace "$\dfrac{\sqrt{2}}{2}$" with "$\dfrac{\sqrt{2}}{\pi}$".

Page 156:   Theorem 4.52, line 3: replace "$\mu'A\mu/2$" with "$\lambda = \mu'A\mu/2$".

Page 157:   Table 4.5.1(a): replace "$F(y|\nu, \lambda)$" in the sum with "$F(y|\nu+2k, \lambda)$".

Page 159:   First line of proof of Theorem 4.5.6: replace "$\mathbf{Z} = \mathbf{T}^{\frac{1}{2}}[\bar{\mathbf{Y}}$" with "$\mathbf{Z} = \mathbf{T}^{\frac{1}{2}}[(\bar{\mathbf{Y}}$".

Page 159:   Ninth line below (4.5.8): replace "$\lambda = \theta^2\iota'A\iota/\sigma^2 = 0$" with "$\lambda = (\theta/T)^2\iota'A\iota/\sigma^2 = 0$".

Page 159:   (4.5.8): replace the denominator "$(X-\nu)^{\frac{1}{2}}$" with "$(X/\nu)^{\frac{1}{2}}$".

Page 159:   Sixth line from the bottom: replace "$T^{-1}\iota' - T^2(T)\iota'$" with "$T^{-1}\iota' - T^{-2}(T)\iota'$".

Page 160:   (4.5.11): replace (4.5.11) with: $\lambda \equiv \frac{1}{2}(\mu_1 - \mu_0)\iota'\left[\frac{I_T - A}{\sigma^2}\right](\mu_1 - \mu_0)\iota = \frac{1}{2}\left[\frac{\mu_1 - \mu_0}{\sigma/T^{\frac{1}{2}}}\right]^2$.

Page 161:   Exercise 4.5.1(a): assume $E(Y) = \mu\iota_T$.

Page 161:   Tenth line: replace "$Q_k = \chi^2(\nu_k)$" with "$Q_k \sim \chi^2(\nu_k)$".

Page 161:   Theorem 4.5.9, third line: replace "$\text{rank}(A_k)$" with "$\text{rank}(Q_k)$".

Page 161:   (4.5.14): replace "Q_2/ν_1" with "Q_2/ν_2".

Page 162:   Exercise 4.5.9, (4.5.17), first line: replace "X, μ and Σ" with "Y, μ and Σ".

Page 162:   Exercise 4.5.9, (4.5.17): replace "X^2" with "χ^2".

Page 162:   Exercise 4.5.10, fourth line: replace "Define $\bar{U}_1 \equiv$" with "Define $\bar{Y}_1 \equiv$".

Page 163:   Exercise 4.5.16, line 2: replace "mtrix" with "matrix".

Page 163:   Exercise 4.5.16, line 5: replace "$X = P'Y$" with "$X = P'\Sigma^{-\frac{1}{2}}Y$".

Page 163:   Exercise 4.5.16(a): replace "$E(X) = 0$" with "$E(X) = \xi$".

Page 163:   Exercise 4.5.17: replace "Consider Exercise 4.5.15" with "Consider Exercise 4.5.16".

Page 167:   Example 5.1.2: replace "known parameter" with "known parameter θ".

Page 168:   Line 23: replace "nor easy to do" with "or easy to do".

Page 170:   Proof of Theorem 5.2.1(a), second line: replace "μ_T'" to "μ_r'".

Page 171:   Ninth line below (5.2.9): replace "estimate of μ" with "estimator of μ".

Page 173:   (5.2.14): replace "$(T-3)^4$" with "$(T-3)\sigma^4$".

Page 174:   (5.2.15): replace "$(Y_t-\mu)$" with "$(Y_t-\mu)^2$".

Page 174:   Line after (5.2.16): replace "Exercise 5.2.4" with "Exercise 5.2.3".

Page 174:   (5.2.18): replace "$[E[$" with "$[E($".

Page 175:   Exercise 5.2.3(c): replace "$E(\bar{Y}_t^4) = T^3[\mu_4 - 3(T-1)\sigma^4]$" with "$E(\bar{Y}^4) = T^{-3}[\mu_4 + 3(T-1)\sigma^4]$".

Page 175:   Exercise 5.2.4, (5.2.23): replace "s_{xy}^2" with "s_{xy}".

Page 176:   Theorem 5.3.1: third line, replace "T and Tβ" with "T and β/T "; in the proof, replace "(straightforward extension of Theorem 3.3.11)" with "(straightforward extension of Theorem 3.3.11 followed by change of variable)".

Page 176:   Exercise 5.2.9: replace the denominator in (5.2.24) with "2T(T-1)".

Page 177:   (5.3.4): replace "if k = 0, 1, ..., T" with " if k = 0, 1, 2, ...".

Page 177:   Proof of Theorem 5.3.4: replace "From (3.1.34)" with "From (3.2.38)".

Page 178:   Proof of Theorem 5.3.5: replace "Theorem 4.4.1" with "Theorem 4.3.1"; replace "From Theorem 3.2.2" with "From Theorem 3.3.2".

Page 178:   Theorem 5.3.6, second line: replace "t(θ, α, 1)" with "t(θ, α^2, 1)" twice.

Page 179:   Second line: replace "t(θ, α, 1)" with "t(θ, α^2, 1)".

Page 179:   Theorem 5.3.7(d), first line: replace "symmetric matrix" with "symmetric M$\times$M matrix"; second line: replace "$y_{tm} - \mu_m$" with "$Y_{tm} - \mu_m$".

Page 179:   Theorem 5.3.7(e): replace "[(T - M)/M]" with "[T(T - M)/M]".

Page 180:   Exercise 5.3.5, line 3: replace "ν = N - + 1, N - + 2, ..., N, respectively" with "ν = N - i + 1 (i = 1, 2, ..., M)".

Page 181:   (5.4.1): replace "$F_x(y)$" with "$F_X(y)$".

Page 181:   (5.4.3): replace "if $Y_i < a$" with "if $Y_i \leq a$".

Page 182:   Line 3: replace "or equal than i" to "or equal to i".

Page 182:   (5.4.4), last equality: replace "$\sum_{j=i}^{T} [F_X(y)]^j [1 - F_X(y)]^{T-j}$" with "$\sum_{j=i}^{T} \binom{T}{j} [F_X(y)]^j [1 - F_X(y)]^{T-j}$".

Page 182:   Example 5.4.1, line below (5.4.5): change "X_N" to "X_T".

Page 182:   Theorem 5.4.2(b): replace "$[F_X(y_n)]^{t-1}$" with "$[F_X(y_t)]^{t-1}$".

Pages 183-84: (5.4.11)-(5.4.15): replace "$(3\sigma)^{\frac{1}{2}}$" with "$(3\sigma^2)^{\frac{1}{2}}$" throughout.

Page 184:   Fifth line from the bottom: replace "B[T, F(y)]" with "FB[T, $F_T(y)$]".

Page 185:   Exercise 5.4.6(a): replace "B(T - 1, 2)" with "β(T - 1, 2)".

Page 185:   Exercise 5.4.9: replace "Cov[$F_T(y_1)$, $F_T(y_1)$]" with "Cov[$F_T(y_1)$, $F_T(y_2)$]".

Page 186:   Definition 5.5.1, end first line: replace "is a" with "a".

Page 189:   Line ten from the bottom: replace "Definition 5.5.1" with "Definition 5.5.4".

Page 190:   Line between (5.5.10) and (5.5.11): change "τ = 2" to "r = 2".

Page 191:   Example 5.5.4, end of third line: replace "= c +" with "= c -".

Page 195:   Theorem 5.5.9: replace "$F_T^*(y)$" with "$F_T(y)$" and also in (5.5.17). Proof of Theorem 5.5.9: replace "Loéve" with "Loève".

Page 196:   Seventh line from the bottom: replace "convergence that" with "convergence than".

Page 197:   Eleventh line: replace "θ" with "Θ".

Page 198:   Exercises 5.5.6-5.5.8: sequences are only assumed to be independent, not i.i.d..

Page 198:   Exercise 5.5.7: replace "$\frac{1}{2}T^2$" with "$\frac{1}{2}T^{-2}$".

Page 198:   Exercise 5.5.9: replace "P(Y=1) = P(X=0) = ½" with "P(Y=1) = P(Y=-1) = ½".

Page 199:   Exercise 5.5.13: replace "$P(|Y-T\theta| > c)$" with "$P(|Y-T\theta| > \varepsilon)$".

Page 200:   Sixth line: replace "$\overline{Y}$'s" with "$\overline{Y}_T$s".

Page 201:   Last line of Theorem 5.6.3: replace "$\overline{Y}_T - \mu_T$" with "$\overline{Y}_T - \bar{\mu}_T$".

Page 202:   Line above Example 5.7.1: replace "his latter" with "this latter".

Page 204:   Replace the equation between (5.7.2) and (5.7.3) with:

$$g(\overline{Y}_T) \; = \; g(\mu) \; + \; \sum_{m=1}^{n-1} \frac{1}{m!}\left[\frac{\partial^m g(\mu)}{\partial \overline{Y}_T^m}\right](\overline{Y}_T - \mu)^m \; + \; \frac{1}{n!}\left[\frac{\partial^n g(\xi)}{\partial \overline{Y}_T^n}\right](\overline{Y}_T - \mu)^n,$$

Page 204:   Proof of Theorem 5.7.2, second last line: replace "$g(\mu)$" with "$g'(\mu)$".

Page 205:   (5.7.8): change upper limit of summation "r" to "T"; change lower limit of summation from "i" to "t".

Page 205:   Proof of Theorem 5.7.3: replace "Loéve" with "Loève".

Page 205:   Second line below Proof of Theorem 5.7.3: replace "$T^{-2}D_T$" with "$T^{-2}D_T^2$".

Page 206:   Theorem 5.7.4, sixth line: replace "to the" with "to a".

Page 207:   Line above Theorem 5.7.7: replace "Theorems" with "Theorem".

Page 208:   Second line: replace "Theorem 5.7.9" with "Theorem 5.7.8".

Page 208:   Line after Proof of Theorem 5.7.9: replace "(5.7.16)" with "(5.7.17)".

Page 209:   Line 2: replace "Loéve" with "Loève".

Page 209:   (5.7.20): "T^{-1}" is missing from the numerator.

Page 209:   Exercise 5.7.3: replace "if size T" with "of size T".

Page 210:   Exercise 5.7.8(a) replace "$\lambda^{1/2}$" with "θ".

Page 211: Definition 5.8.1: second last line: replace "if any finite" with "if every finite".

Page 213: (5.8.5): replace the summation sign "Σ" with the product sign "Π".

Page 216: Second line of footnote 3: replace "readers" with "reader's".

Page 217: Sixth line from the top: replace "Berger and Bernardo (1994, Chapter 4)" with "Bernardo and Smith (1994, Chapter 4)".

Page 217: Theorem 5.8.3, second line: replace "max{Y$_1$" with "max{Y$_1$".

Page 221: line below (6.1.3): replace "f($\cdot$;θ)" with "f($\cdot|\theta$)".

Page 222: (6.1.7): replace "$d_k(y)$" with "$d_k(y_t)$" and replace "(k = 1, 2, ..., k}" with (k = 1, 2, ..., K)".

Page 222: Definition 6.1.2, 7th line: replace "values of w_j of " with "values w_j of ".

Page 223: Theorem 6.1.1, second line: replace "f($\cdot$;θ)" with "f($\cdot|\theta$)"; seventh line, replace "y only" with "Y only"; eighth line, replace "(6.1.6)" with "(6.1.8)".

Page 223: Example 6.1.3: replace "(6.6.10)" with "(6.1.10)"; last line: replace "$\varphi(\bar{y}|\mu, \sigma^2/T)$" with "$T^{-T/2}\varphi(\bar{y}|\mu, \sigma^2/T)$".

Page 224: Fourth line: replace "(6.1.5)" with "(6.1.8)".

Page 224: (6.1.14): replace "h(y) - h(x)" with "b(y) - b(x)".

Page 225: Line 5: replace "Definition 3.3.13" with "Definition 3.3.10".

Page 226: Exercise 6.1.11(c): replace "f(θ, x$|$y)" with "f(y$|\theta$, x)".

Page 226: Exercise 6.1.8(b): replace "(Y$_T$-Y$_1$," with "(Y$_T$-Y$_1$),".

Page 233: Last line before Section 6.3: replace "Example 7.2.3" with "Example 7.2.5".

Page 235: Third line: replace "Since given μ" with "Since given θ".

Page 237: Example 6.3.4, equation for $R(\hat{\theta}_4|\theta)$: replace second and third lines by

$$= E_{Y|\theta}[(\bar{Y} - \theta)^2] + 2 E_{Y|\theta}(\bar{Y} - \theta) + 1$$

$$= \sigma^2/T + 1$$

Page 238: Third line from bottom: replace "Ordering estimators" with "Ordering the estimators".

Page 239: Theorem 6.3.1, (6.3.5): replace "$(\hat{\theta} - \theta)'Q(\hat{\theta} - \theta)$" with "$(\hat{\theta}_i - \theta)'Q(\hat{\theta}_i - \theta)$".

Page 239: Line below (6.3.6): replace "Theorem A.7.14" with "Theorem A.8.6".

Page 240: Example 6.3.7, ratio MSE_4/MSE_1: replace "$1 - \theta_o$" by "1".

Page 241 Table 6.3.1, entry corresponding to $z = 3$ and $\underline{T}/T = .5$: replace "2.080" with "1.444".

Page 243:   **Tenth line: replace "$(\mu - \theta)'$]" with "$(\mu - \theta)'''$".**

Page 243:   Three lines from the bottom: replace "Cramer" with "Cramér".

Page 245:   Second line below Definition 6.3.10: replace "PN criterion even though $\mathrm{MSE}(\hat{\theta}_1) < \mathrm{MSE}(\hat{\theta}_2)$" with "PN criterion even though $\mathrm{MSE}(\hat{\theta}_1) > \mathrm{MSE}(\hat{\theta}_2)$".

Page 245:   Six lines above Definition 6.3.11: replace "6.3.10b" with "6.3.13b"; four lines above Definition 6.3.11: replace "6.3.11" with "6.3.14"; last line of page: replace "6.3.10" with "6.3.13a".

Page 246:   Sixth line from top: replace "Definition 6.3.4" with "Definition 6.3.5".

Page 247:   Exercise 6.3.2 insert "where ι_T" between "] is".

Page 247:   Exercise 6.3.6: replace "Repeat Exercise 6.3.4" with "Repeat Exercise 6.3.5".

Page 248:   Exercise 6.3.13, line 3: replace "T_t" with "Y_t".

Page 248:   Exercise 6.3.8: replace "$E_{Y|\theta}(\hat{\theta}) = 0$" with "$E_{Y|\theta}(\hat{\theta}) = \theta$".

Page 249:   Exercise 6.3.16: "$(T-1)^{r/2}$" is missing from the denominator in (6.3.22). Also in (a), replace "S^2/σ^2" with "$(T-1)S^2/\sigma^2$".

Page 250:   Exercise 6.3.24, second line: replace "$Y_t \sim X_t + Z_t$" with "$Y_t = X_t + Z_t$".

Page 250:   Third last line: replace "takes" with "take".

Page 251:   Seven lines above Definition 6.4.1: replace "Definition 6.3.6" with "Definition 6.3.3".

Page 251:   Six lines above Definition 6.4.1: replace "Requiring that" with "Requiring the".

Page 252:   Definition 6.4.2: in third line replace "nondengerate" with "nondegenerate"; in the seventh line: replace "$\mu + \theta$" with "$T^{-1/2}\mu + \theta$".

Page 252:   Definition 6.4.2, tenth line: replace "$\theta + \mu$" with "$T^{-1/2}\mu + \theta$".

Page 252:   Definition 6.4.2, twelfth line: replace "μ" with "$T^{-1/2}\mu$".

Page 253:   Line below (6.4.2): replace "as $\to\infty$" with "as $T \to\infty$".

Page 253:   Three lines above Definition 6.4.4: replace "*consistent uniformly normal*" with "*consistent and uniformly asymptotically normal*".

Page 254:   Example 6.4.2, fourth line: replace "5.7.9" with "5.7.8".

Page 254:   Two lines above Table 6.4.1: replace "$4[(2\pi)^{1/2}]^2$" with "$4[(2\pi)^{-1/2}]^2$".

Page 254:   Table 6.4.1, second line under Contaminated Normal: replace "$\varepsilon = .10$ and $\tau = 2$ 1.00" with "$\varepsilon = .10$ and $\tau = 3$ 1.00".

Page 254:   Table 6.4.1: replace "(6.4.6)" with "(6.4.5)", twice.

Page 255:   Last word of second last line: replace "that" with "than".

Page 259:   Definition 6.5.1(g): drop "The".

Page 261:   Sixth line from the top: replace "differentiate" with "distinguish".

Page 261:   Equation (6.5.6): replace "0_k" with "0_K".

Page 262:   (6.5.12): replace "$\partial\theta'$" with "$\partial\theta$".

Page 262:   Line above (6.5.13): replace "$g(\theta)$" with "$g(\theta_o)$".

Page 262:   (6.5.14): replace "$\partial\theta$" with "$\partial\theta'''$", twice.

Page 262:   Footnote 20, first line: replace "Theorem 6.3.2" with "Theorem 6.5.2".

Page 263:   (6.5.16): replace "$\partial g(\theta)$" with "$\partial g(\theta_o)$".

Page 263:   Line below (6.5.16): replace "$E_{Y|\theta}[s_c(\theta_o;Y)]=0_k$" with "$\mathbf{E_{Y|\theta_o}[s_c(\theta_o;Y)]=0_K}$".

Page 263:   (6.5.17): replace "$\mathbf{E_{Y|\theta}[\hat{g}(Y)\,s_c(\theta_o;Y)]=\frac{\partial g(\theta_o)}{\partial\theta}}$" with "$\mathbf{E_{Y|\theta_o}[\hat{g}(Y)\,s_c(\theta_o;Y)']=\frac{\partial g(\theta_o)}{\partial\theta}}$."

Page 263:   Line below (6.5.17): replace "$s_c(\theta;Y)$" with "$s_c(\theta_o;Y)'$".

Page 263:   (6.5.18), upper right element: replace "$\partial\theta$" with "$\partial\theta'$"; lower left element, replace with "$\mathbf{\left[\frac{\partial g(\theta_o)}{\partial\theta'}\right]'}$".

Page 263:   (6.5.19): upper right element, replace "$\partial\theta$" with "$\partial\theta'$"; lower right element, replace "I_k" with "I_K".

Page 263:   (6.5.20): upper left element, replace "$\partial\theta$" with "$\partial\theta'$", twice.

Page 263:   (6.5.21): replace "$\partial\theta$" with "$\partial\theta'$", twice.

Page 263:   Line below (6.5.21): replace "$\mathbf{\theta\ [i.e.\ E_{Y|\theta}[\hat{g}(Y)]=\theta]}$" with "$\mathbf{\theta_o\ [i.e.\ E_{Y|\theta_o}[\hat{g}(Y)]=\theta_o]}$".

Page 264:   (6.5.25): replace "$f(Y_t;\theta\ )$" with "$f(Y_t|\theta)$".

Page 264:   (6.5.26): replace "$y_t;\mu$" with "$y_t|\mu$"; replace "$\frac{\partial}{\partial\mu^2}$" with "$\frac{\partial^2}{\partial\mu^2}$"; replace "$\ln(2\pi\sigma^2)$" with "$-\tfrac{1}{2}\ln(2\pi\sigma^2)$".

Page 265:   (6.5.30): replace "$2\sigma^3$" with "σ^3".

Page 265:   Theorem 6.5.4, second line: replace "$f(y;\theta)$" with "$f(y|\theta)$".

Page 265:   Proof of Theorem 6.5.4(a): replace "$\mathbf{Cov(g,f)}$" with "$\mathbf{Cov(\tilde{g},f)}$".

Page 265:   Proof of Theorem 6.5.4(b), second line: replace "$\mathbf{Cov(\hat{g},\tilde{g})}$" with "$\mathbf{Cov(\hat{g},f)}$".

Page 266:   Sixth line from the top: replace "flow" with "follow".

Page 266:   Seven lines above Definition 6.5.4: replace "Definition 6.1.1" with "Definition 6.1.2".

Page 266:   Theorem 6.5.5, second line: replace "$f(y_t;\theta)$" with "$f(y_t|\theta)$".

Page 267:   Line above (6.5.34): replace "p.d.f." with "p.m.f.".

Page 267: Definition 6.5.5, line 2: replace "$f(y_t; \theta)$" with "$f(y_t|\theta)$". Add to the end of the definition: "The statistics are said to be *boundedly complete* if the condition is required only for bounded functions."

Page 267: Three lines below Definition 6.5.5: replace "$f(y_t; \theta)$" with "$f(y_t|\theta)$".

Page 268: Line above (6.5.36): replace "$E[\hat{g}_1^*, \hat{g}_2^*, ..., \hat{g}_M^*]'$" with "$[\hat{g}_1^*, \hat{g}_2^*, ..., \hat{g}_M^*]'$".

Page 268: (6.5.36): replace "$\hat{g}_M$" with "$\hat{g}_m$".

Page 268: Second line of Theorem 6.5.6: replace "$f(y_t; \theta)$" with "$f(y_t|\theta)$".

Page 268: Six lines below Theorem 6.5.6: replace "Rao-Blackwell Theorem 6.5.6" with "Rao-Blackwell Theorem 6.5.5".

Page 268: Sixth line above the footnotes: replace "Theorem 6.5.7" with "Theorem 6.5.6".

Page 269: Third line from the top: replace "Theorem 5.2.4" with "Theorem 5.3.4".

Page 269: Middle line of (6.5.38): replace "$v!$" with "$w!$".

Page 269: Basu's Theorem: replace "complete" with "boundedly complete".

Page 269: Exercise 6.5.1(a): replace "$\max(Y_t\}$" with "$\max\{Y_t\}$".

Page 269: Last line: replace "$(T-1)/(T+)$" with "$(T-1)/(T+1)$".

Page 272: Second line of Definition 6.6.1: replace "where" with "with".

Page 272: Fifth line of Example 6.6.1: replace "$...+ Y_2^2)$" with "$...+ Y_T^2)$".

Page 273: Fifth line: replace "$\mu_j' \; \mu_j'$" with "$\mu_i' \; \mu_j'$".

Page 273: Theorem 6.6.1(b): replace "Then the" with "The".

Page 273: Seventh line: replace "μ_r" with "μ_r'".

Page 273: Proof of Theorem 6.6.1(a): replace "Theorem 5.1.1" with "Theorem 5.2.1".

Page 274: Line 1: replace "$\psi_2(Y_t, \theta)\psi_k(Y_t, \theta)$" with "$\psi_2(Y_t, \theta), ..., \psi_K(Y_t, \theta)$".

Page 274: (6.6.6): replace the first factor by " $\left[E\left(\frac{\partial \psi(Y,\theta)}{\partial \theta'}\right)\right]'$ "; replace the last factor with " $\left[E\left(\frac{\partial \psi(Y,\theta)}{\partial \theta'}\right)\right]$ ".

Page 274: Eight line of Example 6.6.2: replace "$Y_{(2)}$" with "$Y_{(T)}$".

Page 276: Fifth line from the top: replace "Definition 6.5.1" with "Definition 6.5.2".

Page 276: Ninth line from the top: replace "(6.5.4)" with "(6.5.5)".

Page 276: (6.6.9): replace "$f(y; \theta)$" with "$f(y|\theta)$".

Page 276: (6.6.10): replace "$f(y_t; \theta)$" with "$f(y_t|\theta)$".

Page 277: Fourth line below (6.6.18): replace "introduce here to emphasize minimizing" with "introduce it here to emphasize that minimizing".

Page 277: Third line of Theorem 6.6.3: replace "$\hat{\theta}_{MLE}$" with "$\hat{\theta}_{ML}$".

Page 278: Lines 7 and 8: replace "Section 2.6) for a discussion of the trade-offs play" with "Section 2.6 for a discussion of the trade-offs) play".

Page 279: Third line from the top: replace "θ_T" with "$\hat{\theta}$".

Page 279: Line below (6.6.20): replace "$H(\hat{\theta}; Y)$" with "$H(\theta; Y)$".

Page 279: Two lines above (6.6.24): replace "matrix $J_1(\theta)$" with "matrix $J_1(\theta_o)$".

Page 279: Line above (6.6.24): replace "(6.6.21)" with "(6.6.23)".

Page 279: (6.6.24): replace "$\partial f(Y_t; \theta_o)$" with "$\partial \ln[f(Y_t|\theta_o)]$".

Page 279: Line below (6.6.24): replace "condition" with "conditions".

Page 279: (6.6.25): replace "$\partial \ln[f(Y_t; \theta_o)]$" with "$\partial \ln[f(Y_t|\theta_o)]$".

Page 279: Line below (6.6.25): replace "6.5.1(e)" with "6.5.1(h)".

Page 279: Second last line: replace "$\hat{\theta}_*$" with "θ_*".

Page 280: (6.6.30): replace "θ" with "θ_o".

Page 280: Second line below (6.6.30): replace "(6.5.30)" with "(6.5.23)".

Page 280: Third last line: replace "Replacing "θ" with "Replacing "θ_o".

Page 281: (6.6.33): replace "=" with "= T^{-1} ".

Page 281: Four lines below (6.6.33): replace "if (b) fails" with "if (e) fails".

Page 281: Line above Example 6.6.6: replace "Example 6.6.5" with "Example 6.6.4".

Page 282: Theorem 6.6.5: replace "$\alpha = g_j(\theta)$" with "$\alpha_j = g_j(\theta)$".

Page 282: Line below (6.6.37): replace "lower" with "increase".

Page 282: Example 6.6.7, third line: replace "Theorem 5.4.13" with "Theorem 5.5.7".

Page 283: Second line: replace "$\hat{\theta}_2$" with "$\hat{\theta}_i$"; replace ")." with ") (i = 1, 2)."

Page 283: Seventh line: replace "(6.3.22)" with "(6.5.23)".

Page 283: Second line after (6.6.43): replace "(6.6.32)" with "(6.6.42)".

Page 284: Sixth line: replace "parameter value" with "parameter values".

Page 284: Exercise 6.6.2(a)-(e): replace "$f(y; \theta)$" with "$f(y|\theta)$".

Page 285:   **Exercise 6.6.4: replace "f(y|θ)" with "f(y|θ)" (twice).**

Page 286:   Line after (6.6.49): replace "make" with "makes".

Page 287:   (6.6.54): suppress "Y" argument from all J(•) notation.

Page 287:   Last line: replace "θ ∈ θ" with "θ ∈ Θ".

Page 288:   First line: replace "a_{mm}" with "a_{mn}".

Page 288:   Ninth line from the bottom: replace "Definition 2.1.10" with "Definition 2.1.12".

Page 289:   Fourteenth line from the top: replace "Definition 2.1.12" with "Definition 2.1.13".

Page 289:   Seventeenth line from the top: replace "Definition 2.1.13" with "Definition 2.1.14".

Page 290:   Line below (6.7.1): replace "where f(y|θ)" with "where f(θ|y)".

Page 292:   Third line after (6.7.4): replace "Definition 3.3.8" with "Definition 3.3.7".

Page 292:   (6.7.5): replace "$0 < \delta < 1$" with "$0 < \theta < 1$".

Page 292:   Line below (6.7.5): replace "$\underline{d} > 0$" with "$\underline{\delta} > 0$".

Page 292:   (6.7.8): replace "$1 - \delta$" with "$1 - \theta$".

Page 292:   Second line of (6.7.8): replace "$\int$" with "$]\int$".

Page 293:   (6.7.9): replace "$1 - \delta$" with "$1 - \theta$".

Page 294:   Tenth line from the top: replace "given θ" with "given θ_1".

Page 295:   Example 6.7.4, third line: replace "Definition 3.4.5" with "Definition 3.4.4".

Page 297:   Third line of (6.7.30): replace "$\theta - \mu$" with "$\theta_1 - \underline{\mu}$" .

Page 300:   Table 6.7.1, Case 3, Hyperparameter updating, line 3: replace "$\bar{\mu} = \bar{I}(\underline{T}\underline{\mu} + T\bar{y})$" with "$\bar{\mu} = \bar{T}^{-1}(\underline{T}\underline{\mu} + T\bar{y})$".

Page 300:   Table 6.7.2, Case 1: replace "$\bar{m} = \bar{\Sigma}^{-1}(\underline{\Sigma}^{-1}\underline{m} + T\underline{\Sigma}^{-1}\bar{y})$" with "$\bar{m} = \bar{\Sigma}(\underline{\Sigma}^{-1}\underline{m} + T\underline{\Sigma}^{-1}\bar{y})$".

Page 302:   Definition 6.7.3, line 2: replace "known constant" with "known positive constants".

Page 303:   In (6.7.52): replace "$\bar{\beta}$" with "$\bar{\alpha}$", and replace "-2" with "+2".

Page 303:   Example 6.7.8,, line above (6.7.53): replace "Definition 3.3.8" with "Definition 3.3.7".

Page 304:   Fifth line from the top: replace "Definition 6.3.3" with "Definition 6.7.3".

Page 305:   Below (6.7.58c): replace "see Exercise 6.7.16" with "see Exercise 6.7.15".

Page 307:   Corollary 6.7.3, first line: replace "increasingly" with "increasing".

Page 308:   Second line: replace "(6.7.92)" with "(6.7.98)".

Page 308:   Footnote 32, line 5: replace "subtracting" with "subtract".

Page 310:   Exercise 6.7.9: replace "in Exercise 6.7.9" with "(6.7.49)".

Page 310:   Exercise 6.7.15(b): replace "dy dx" with "dx dy".

Page 311:   (6.7.71): replace "b(θ)" with "b(y_t)".

Page 311:   (6.7.72): replace "b(θ)" with "b(y_t)".

Page 311:   (6.7.74): replace "$d_j(y)$" with "$\hat{d}_j(\mathbf{y})$".

Page 311:   Exercise 6.7.18(b): replace "$\alpha = \mu$." with "$\alpha = \mu$ and $\nu = T - 1$."

Page 312   Exercise 6.7.20(b): replace "Suppose $f(\theta|y) = \varphi(c, d)$ and $Y \sim N(\theta, \sigma^2/T)$, where c and d are known." with "Consider Example 6.7.2 with $\sigma^2 = 1/\theta_2$ and $\underline{h} \rightarrow 0$. Then $\theta|y \sim N(c, d)$, where c = $\overline{y}$, and $d = \sigma^2/T$."

Page 312:   Exercise 6.7.20(b)(2): replace "$R(\hat{\theta}|\theta)$" with "$C(\hat{\theta}, \theta)$".

Page 312:   Exercise 6.7.20(b)(3): replace "$R(Y|\theta)$" with "$C(\overline{Y}, \theta)$".

Page 312:   Exercise 6.7.20(b)(5): replace "$\sigma^2 +$" with "$(\sigma^2/T) +$".

Page 312:   Exercise 6.7.20(b)(6): replace "σ^2" with "(σ^2/T)".

Page 312:   Exercise 6.7.22, line 2: replace "σ^2" with "σ^{-2}"; replace "$\underline{s}^2$" with "$\underline{s}^{-2}$".

Page 312:   Exercise 6.7.22(a), line 2: replace "c" with "$c > 0$".

Page 314:   Exercise 6.7.32(e): replace "$+ 2\theta'\overline{Y}$" with "$- 2\theta'\overline{Y}$".

Page 314:   Exercise 6.7.33: switch "specificity" and "sensitivity".

Page 315:   Exercise 6.7.38, (6.7.92): replace "$d\overline{y}$" with "$d\theta$".

Page 317:   Exercise 6.7.48(c): replace "a^2" in the denominator with "a^3".

Page 319:   Line 5: replace "?" with ".".

Page 323:   (6.8.4): the region of integration is $\Re^K$.

Page 324:   Example 6.8.1, first line: replace "(6.7.4)" with "(6.7.5)".

Page 325:   Footnote 41, first line: replace "Because the information matrix in the case at hand is given by (6.6.22), applying" with "Applying".

Page 325:   Footnote 41, second line: replace "$f(\theta_1, \theta_2) \propto \theta_2$" with "$f(\theta_1, \theta_2) \propto \theta_2^{-1}$".

Page 327:   Line below (6.8.11): replace "of is the posterior mean" with "of the posterior mean is".

Page 331:   Example 6.8.5, line 5: replace "if" with "of".

Page 331:   Last paragraph, first line: replace "of" with "with".

Page 331:   Two lines below (6.8.18): replace "$[\mu, \bar{y})$ if $\mu < \bar{y}$, or $(\bar{y}, \mu]$ if $\mu > \bar{y}$" with "$(\mu, \bar{y}]$ if $\mu < \bar{y}$, or $[\bar{y}, \mu)$ if $\mu > \bar{y}$".

Page 332:   Exercise 6.8.3: replace "$\partial h/\partial h$" with "$\partial h/\partial \theta$".

Page 332:   Exercise 6.8.4: replace "Table 6.7.1" with "Table 6.8.1".

Page 332:   Exercise 6.8.6, (6.8.23): replace "θ_1, θ_2, ξ" with "$\theta_1 | \theta_2, \xi$".

Page 333:   Exercise 6.8.10, second line: replace "minimizes" with "maximizes".

Page 335:   One line above (6.9.5): replace "(6.9.46)" with "(6.9.4b)".

Page 337:   Two lines above (6.9.10): replace "(5.1.4)" with "(4.5.7)".

Page 338:   (6.9.11a): replace "$-q_1$" with "q_1".

Page 338:   (6.9.17): replace upper summation limit "T" with "T_j".

Page 339:   Line above (6.9.25): replace "Theorem 3.2.16(b)" with "Theorem 3.3.18(b)".

Page 339:   (6.9.27): replace "$\frac{s_1^2}{s_2^2}$" with "$\frac{s_2^2}{s_1^2}$".

Page 341:   (6.9.30): replace "T" with "$\bar{T}$" twice.

Page 341:   Two lines below (6.9.30): replace "h" with "$\bar{h}$".

Page 341:   Three lines below (6.9.30): replace "Example 6.7.5" with "Example 6.8.2".

Page 344:   Eight lines below (6.10.1): replace "known" with "know".

Page 348:   Title of Figure 6.10.1: replace "$\hat{\theta}$ and $\overset{\vee}{\theta}$" with "$\hat{\theta}$ and θ".

Page 351:   Line 2 from the bottom: replace "not take" with "to take".

Page 354:   Fifth line from the bottom: replace "with $S_1 \cap S_2$" with "where $S_1 \cap S_2$".

Page 357:   Line 8: replace "$\mathcal{L}(\mu_j | Y)$" with "$\mathcal{L}(\mu_j; Y)$".

Page 357:   Equation between (7.2.6a) and (7.2.6b): replace "μ" with "μ_1".

Page 358:   Third line: replace "tests is more" with "tests in more".

Page 358:   (7.2.13): replace "$\bar{Y} < \mu_1 - (\sigma/T^{1/2})\Phi^{-1}(\frac{1}{2}\alpha)$" with "$\bar{Y} < \mu_1 + (\sigma/T^{1/2})\Phi^{-1}(\frac{1}{2}\alpha)$".

Page 358:   Line below (7.2.16b): replace "Φ" with "Φ^{-1}", four times.

Page 359:   Line below Definition 7.2.5: replace "(7.2.14)" with "(7.2.17)."

Page 360:   Line 13: replace "For e" with "For a".

Page 364:   Line 6: replace "$Y_1 \geq 9$" with "$Y_2 \geq 9$".

Page 364:   Example 7.2.6, fifth line: replace "$H_1: \theta \neq 0$" with "$H_2: \theta \neq 0$".

Page 366:   Exercise 7.2.1, line 2: replace "$H_1: \theta = 1$" with "$H_1: \theta = 0$".

Page 366:   Exercise 7.2.1, (7.2.20): replace ".0000003" with ".000003".

Page 366:   Exercise 7.2.1(c): replace "y = 1" with "y = 0".

Page 366:   Exercise 7.2.2, (7.2.21): replace "if $Y < 1$" with "if $|Y| \leq 1$" and "if $Y > 1$" with "if $|Y| > 1$".

Page 366:   Exercise 7.2.3: replace "$Y \sim N(0, .25)$" with "$Y \sim N(\theta, .25)$".

Page 368:   (7.3.3): remove "Y" argument from all $J(\bullet)$ notation.

Page 369:   (7.3.5): remove "Y" argument from all $J(\bullet)$ notation.

Page 369:   Line above (7.3.12): replace "(6.6.31)" with "(6.6.33)".

Page 372:   Fifth line below proof: replace "hypothesis, invariance" with "hypothesis, (ii) invariance".

Page 374:   Figure 7.3.2: replace "θ_0" with "θ_*".

Page 375:   Exercise 7.3.9(c): replace "$s_c(\hat{\gamma}; y)$" with "$s_c(\gamma = 0; y)$".

Page 375:   Exercise 7.3.9(e): replace "T" with "T/2".

Page 378:   (7.4.4): replace "$\theta \in \Theta$" with "$\theta \in \Theta_j$".

Page 380:   Footnote 8, line 1: replace "Raferty 1993) suggests $\ln(B_{12})$" with "Raferty (1993) suggests B_{12}".

Page 382:   (7.4.33): replace "$E_{\theta|H_1}$" with "$E_{\theta|y,H_1}$" and "$E_{\theta|H_2}$" with "$E_{\theta|y,H_2}$".

Page 384:   (7.4.44): replace "d" with "d_i".

Page 385:   Line below (7.4.53): replace "$E_{\theta|y}[C(d_2;\theta)] = E_{\theta|y}[C(d_1;\theta)]$" with
              "$E_{\theta|y,H_1}[C(d_2;\theta)] = E_{\theta|y,H_2}[C(d_1;\theta)]$."

Page 386:   (7.4.60): replace "μ" with "$\underline{\mu}$".

Page 388:   (7.4.67): replace "h_1^{-1}" with "$\overline{h}_1^{-1}$", twice.

Page 388:   (7.4.68): replace "h_2^{-1}" with "$\overline{h}_2^{-1}$", twice.

Page 388:   (7.4.69): replace "$\overline{h}_1^{-1}$" with "$\overline{h}^{-1}$".

Page 389:   (7.4.73): replace "-" with "+".

Page 390:   (7.4.79): replace "$(\overline{h}/h)\{$" with "$\{(\overline{h}/h)$".

Page 390:   (7.4.81): replace "$\left(\dfrac{\pi_1}{1-\pi_1} \right)$" by "$\left(\dfrac{\pi_1}{1-\pi_1} \right)^{-1}$".

Page 390:   (7.4.81): replace "z^2" with "z^2}".

Page 391:   Line 6: replace "Example 7.2.5" with "Example 7.2.6".

Page 392:   (7.4.85): replace with "$\psi_* = \dfrac{c_*^2}{T_*(1 - c_*)^2}$".

Page 398:   Replace "conffidence" with "confidence."

Page 400:   Line below (7.5.6): replace "$z^2 = (y - \theta_*)^2/\sigma^2$" with "$z^2 = (y - \theta_*)^2/2\sigma^2$".

Page 408:   Last line of first full paragraph: replace "and is developed in Exercise 8.3.6" with "and is developed in Exercise 8.2.6".

Page 410:   Thirteenth line: replace "taken" with "take".

Page 411:   Nineteenth and twentieth line: replace "(not necessarily) random" with "(not necessarily random)".

Page 412:   Definition 8.2.1 and Theorem 8.2.1: replace "$Y^*|y, \theta$" with "$Y^*|y, \theta_o$", thirteen times.

Page 412:   Fourth line from the bottom: replace "Example 8.2.2" with "Example 8.2.3".

Page 413:   Line 1: replace "T_{T+1}" with "Y_{T+1}".

Page 413:   Example 8.2.4, first line: replace "θ_o, Σ_o" with "μ_o, Σ_o".

Page 413:   Example 8.2.4, sixth line: replace "Y_*" with "Z_*".

Page 413:   (8.2.8), first line: replace "$E_{Z_*|Z,\mu_o}[(\mu_o - Z_*)(\theta_o - Z_*)'])$" with "$E_{Z_*|Z,\theta_o}[(\mu_o - Z_*)(\mu_o - Z_*)'])$".

Page 414:   Example 8.2.6, second line: replace "$+ z_{\alpha/2}$}." with "$+ z_{\alpha/2}\sigma_o$}.".

Page 414:   Second line below (8.2.10): replace "Z_T, θ_o, Σ_o}" with "Z_T, μ_o, Σ_o}".

Page 416:   Table 8.2.1: replace "$Y = 2$" with "$Y = 0$".

Page 421:   (8.3.17): replace "$\alpha_{y \bullet w}$" with "$\alpha_{y \bullet xw}$".

Page 422:   (8.3.32): replace "$\begin{bmatrix} \Sigma'_{yw} \\ \Sigma'_{xw} \end{bmatrix}$" with "$\begin{bmatrix} \Sigma_{yw} \\ \Sigma_{xw} \end{bmatrix}$".

Page 422:   (8.3.35): replace "$\begin{bmatrix} \Sigma'_{yx} \\ \Sigma'_{wx} \end{bmatrix}$" with "$\begin{bmatrix} \Sigma_{yx} \\ \Sigma_{wx} \end{bmatrix}$".

Page 422:   (8.3.36): replace "$\mu_w - B_{wy \bullet w}'\mu_y$" with "$\mu_x - B_{xy \bullet w}'\mu_y$".

Page 429:   (8.5.2), first line: replace "$E_{Y_*|Y,\theta_o}$" with "$E_{Y|\theta_o} E_{Y_*|Y,\theta_o}$".

Page 429:   first line below (8.5.2): replace "sense Definition" with "sense of Definition".

Page 429:   (8.5.3): replace "$E_{Y_*|Y,\theta_o}$" with "$E_{Y|\theta_o} E_{Y_*|Y,\theta_o}$".

Page 429:   (8.5.4): replace "~" with "^", three times.

Page 430:   Example 8.5.1, fourth line: replace **"U$_*$"** with **"U$_*$"**

Page 431:   Twelfth line from the top: replace **"P$_{Y_*, Y|Y_o}$"** with **"P$_{Y_*, Y|\theta_o}$"**.

Page 431:   First line below (8.5.8): replace **"U$_*$"** with **"U$_*$"**; replace " N$_M$(0$_M$, " with " N(0, ".

Page 431:   Second line below (8.5.8): replace "(Exercise 8.5.2), and are independent," with "(Exercise 8.5.2),".

Page 431:   (8.5.9): replace with "
$$\tau_* \equiv \frac{\dfrac{\hat{U}_*}{\left([1 + T^{-1}]\sigma_o\right)^{\frac{1}{2}}}}{\left[\dfrac{(T-1)S^2}{(T-1)\sigma_o^2}\right]^{\frac{1}{2}}} = \frac{\bar{Y} - Y_*}{S[1 + T^{-1}]^{\frac{1}{2}}} \sim t(T-1)$$
".

Page 433:   First line below (8.6.2): replace "(A.14.16)" with "(A.4.16)".

Page 433:   Second line below (8.6.2): replace "$(1 + T^{-1})$" with "$(1 + \bar{T})^{-1}$".

Page 433:   (8.6.3): replace with "$(y_* - \mu)^2 + \bar{T}(\mu - \bar{\mu}) = (1 + \bar{T})(\mu - c)^2 + \bar{T}(1 + \bar{T})^{-1}(y_* - \bar{\mu})^2$."

Page 433:   (8.6.4), third line: the integrand should be "$\phi(\mu | c, \sigma^2[1 + \bar{T})^{-1})$".

Page 433:   Third line below (8.6.4): replace "σ_o" with "σ", twice.

Page 434:   First line below (8.6.6): replace "(A.14.16)" with "(A.4.16)".

Page 434:   Second line below (8.6.6): replace "$(1 + T^{-1})$" with "$(1 + T)^{-1}$".

Page 434:   Second line of (8.6.7): replace with
"$= (1 + \bar{T})(\mu - c)'\Sigma^{-1}(\mu - c) + \bar{T}(1 + \bar{T})^{-1}(y_* - \bar{\mu})'\Sigma^{-1}(y_* - \bar{\mu})$."

Page 434:   (8.6.8): replace third line with "$= \phi_M(y_* | \bar{\mu}, [1 + \bar{T}^{-1}]\Sigma) \int_{\Re^M} \phi_M(\mu | c, [1 + \bar{T}]^{-1}\Sigma) \, dy$".

Page 434:   Second and third lines below (8.6.8): replace "Z$_*$" with "Y$_*$", four times.

Page 435:   First line from the top: replace "(8.6.3)" with "(8.6.4)".

Page 435:   Fourth line from top: replace "$\bar{s}_o$" with "$\bar{s}$".

Page 435:   Sixth line from top: replace "T - 1" with "$\bar{\upsilon}$".

Page 435:   Example 8.6.4, fifth line: replace "$\bar{\mu}'$" with "$\bar{\mu}$".

Page 435:   (8.6.12), first line: replace "f(y$_*$|y, μ) f(μ|y)" with "f(y$_*$|y, μ, Σ) f(μ|y, Σ)".

Page 435:   First two lines below (8.6.12): replace "Z$_*$" with "Y$_*$", four times.

Page 436:   Three lines above (8.6.14): delete "W$_+$(Y,Y*) =".

Page 436:   (8.6.13) and lines 3 and 4 below (8.6.13): replace "w" with "w^{-1}".

Page 437:   Twelfth line from the top: replace "f(y|y)" with "f(y$_*$|y)".

Page 437:   Line above (8.6.21): replace "(8.2.2)" with "(8.1.2)".

Page 437:   (8.6.21): replace "Y$_*$" with "y$_*$".

Page 437:   Third line below (8.6.21): replace "L(θ; y)]" with "L(θ; y)".

Page 437:   (8.6.22), second line: replace "$\mathbf{f(\hat{\theta}_N(y, y_*)]}$" with "$\mathbf{f[\hat{\theta}_N(y, y_*)]}$".

Page 437:   (8.6.22), third line: replace "$\mathbf{\hat{\theta}_n(y, y_*)}$" with "$\mathbf{\hat{\theta}_N(y, y_*)}$".

Page 440:   (8.7.4) and the fifth line above: replace "X$_*$" with "U$_*$".

Page 441:   (8.7.12): replace "E([U$_*$(θ)^2|" with "E([U$_*$(θ)]^2|".

Page 441:   (8.7.13): replace "Σ^{-1}" with "Σ".

Page 442:   Thirteen lines from the top: replace "errors, the such" with "errors, then such".

Page 442:   (8.7.14): replace "$\overline{X}$" with "$\overline{Y}$".

Page 443:   (8.7.15) and (8.7.16): replace "$\overline{X}$" with "$\overline{Y}$", four times

Page 443:   (8.7.16): replace " $\frac{\iota_J' \Sigma^{-1} \iota_J}{J^2}$ " with " $\frac{(1 + T^{-1})\iota_J' \Sigma^{-1} \iota_J}{J^2}$ ".

Page 448:   Fourth line from the top: replace "(9.1.8)" with "(9.1.7)".

Page 448:   (9.1.14): replace "x$_t$′β" with "Xβ".

Page 448:   (9.1.16): replace "E(z)" with "E(z$_t$)".

Page 448:   (9.1.17): replace "Var(z)" with "Var(z$_t$)".

Page 449:   Footnote 4, third line from the bottom: replace "E(u$_t$|u$_i$|$\tilde{\mathbf{x}}_t$, $\tilde{\mathbf{x}}_i$) = 0" with "E(u$_t$, u$_i$|$\tilde{\mathbf{x}}_t$, $\tilde{\mathbf{x}}_i$) = 0".

Page 450:   Fourth line from the top: replace "(9.1.25)" with "(9.1.24)".

Page 450:   Line below (9.1.30): replace "(9.1.28)" with "(9.1.29)".

Page 452:   Fourth line from the top: replace "focus" with "focuses".

Page 452:   (9.1.36), first line: replace "E(u$_t$u$_i$|$\tilde{x}_t$)" with "E(u$_t$u$_i$|$\tilde{\mathbf{x}}_t$, $\tilde{\mathbf{x}}_i$)".

Page 453:   (9.1.39), second line: replace "$\mathbf{2\tilde{\beta}'}$" with "$\mathbf{2\tilde{\beta}_2'}$".

Page 455   (9.1.52): replace "/σ$_{xx}$)" with "/σ$_{xx}$]".

Page 455:   (9.1.54): replace "N$_2$(0$_2$, Γ′AΓ)" with "N(0, Γ′AΓ)".

Page 460:   (9.2.2): replace "L(β, σ^2|y)" with "L(β, σ^2; y)".

Page 460:   (9.2.3): replace "L(λ, ξ|z)" with "L(λ, ξ; z)"; replace "L(β, σ^2|y)" with "L(β, σ^2; y)".

Page 461:   Sixth line from the top: replace "and obtained" with "as obtained".

Page 464:   Third line of Part (b) of proof: replace "$E_{y|\bar{x},\lambda}$" with "$E_{y|\tilde{x},\lambda}$".

Page 464:   Sixth line of Part (b) of proof: replace "$E_{y|\tilde{x},\theta}$" with "$E_{y,\tilde{x}|\theta}$".

Page 464:   Sixth line of Part (b) of proof: replace "$E_{y|\bar{x},\lambda}$" with "$E_{y|\tilde{x},\lambda}$".

Page 464:   Eight line of Part (b) of proof: replace "$Var_{y|\tilde{x},\lambda}(b|\tilde{X})$" with "$Var_{y|\tilde{x},\lambda}(b)$".

Page 464:   Fourth last line: replace "(2.7.25)" with "(2.7.27)".

Page 465:   (9.2.11), first line, numerator right hand ratio: replace "($\tilde{x}$ - $\tilde{x}$)" with "($\tilde{x}_t$ - $\overline{\tilde{x}}$)".

Page 465:   (9.2.11), second line, numerator left hand ratio: replace "($\tilde{x}_t$ - $\tilde{x}$)" with "($\tilde{x}_t$ - $\overline{\tilde{x}}$)".

Page 466:   (9.2.18): replace "$m_{y2}m_{23}$" with "$m_{y2}m_{33}$".

Page 467:   (9.2.25): replace "$\bar{y}_*$" with "$\bar{y}$".

Page 467:   (9.2.30), element in second row and first column: replace "m_{22}" with "m_{33}".

Page 467:   (9.2.31): replace the first term by "$\frac{m_{22}m_{33} - m_{23}^2}{T}$".

Page 468:   First line above (9.2.37): replace "(9.2.5b)" with "(9.2.5a)".

Page 468:   Example 9.2.3: replace y's value "[0,5,4]" with "[0,3,6]".

Page 470:   (9.2.42): replace "y_t - $\hat{y}_t$" with "(y_t - $\hat{y}_t$)".

Page 470:   (9.2.46): replace "$\hat{y}$" with "$\hat{y}_t$".

Page 471:   Line 3: replace "decomposition (2.7.25)" with "decomposition (2.7.27)".

Page 475:   Example 9.2.5, line 6: replace "$G \equiv W\Psi^{-1}Wy'$" with "$G \equiv W\Psi^{-1}W'$".

Page 475:   (9.2.68b): replace "$X^{-1}\Omega^{-1}X$" with "$X'\Omega^{-1}X$".

Page 476:   (9.2.77): replace " $\hat{\beta} + b$ " with " $\hat{\beta} - b$ ".

Page 477:   Exercise 9.2.8(h): replace "w(X'X)$^{-1}$w" with "w'(X'X)$^{-1}$w".

Page 479:   Exercise 9.2.18, (9.2.91): replace "u_1" with "u".

Page 479:   Exercise 9.2.18, line below (9.2.91): replace "$\beta = [\beta_1', \beta_2]'$" with "$\beta = [\beta_1', \beta_2']'$".

Page 479:   Exercise 9.2.18, line below (9.2.96): replace "b_2'" with "b_2'".

Page 479:   Exercise 9.2.18, second line of (9.2.92), lower left element in the matrix: replace "-(X$_2'$M$_1$M$_2$)$^{-1}$X$_2'$X$_1$Q$_1$" with "-(X$_2'$M$_1$X$_2$)$^{-1}$X$_2'$X$_1$Q$_1$".

Page 480:   Exercise 9.2.23: replace "Exercise 9.2.23" with "Exercise 9.2.22".

Page 480:   Exercise 9.2.24: replace "Example 9.2.3" with "Example 9.2.4".

Page 483:   (9.3.5): replace "r - Rb*" with "-(r - Rb*)".

Page 484:   (9.1.17): replace "(9.1.17)" with "(9.3.17)".

Page 485:   Eighth line: replace "R(RQR′)$^{-1}$R" with "R′(RQR′)$^{-1}$R".

Page 485:   Tenth line: replace "R(RQR′)$^{-1}$R" with "R′(RQR′)$^{-1}$R".

Page 487:   Exercise 9.3.3: replace "[R(X′X)$^{-1}$R]" with "R′(X′X)$^{-1}$R′ ".

Page 485:   Line 7: replace "Var(b*) ≡ [{" with "Var(b*) ≡ E[{".

Page 485:   Line above (9.3.21): replace "Theorem 6.2.1" with "Theorem 9.3.1".

Page 486:   Second line from bottom: replace "Section 8.11" with "Section 9.9".

Page 490:   Theorem 9.4.1, last line of proof of (c): replace "Theorem 4.5.6" with "Theorem 4.5.3".

Page 490:   Theorem 9.4.1, first line of proof of (b): replace "SSE(b)σ^2" with "SSE(b)/σ^2".

Page 492:   Theorem 9.4.5, proof of (b), last two lines: replace "Theorem 4.5.4" with "Theorem 4.5.3".

Page 493:   (9.4.8): replace "- σ^2) = 2σ^2" with "- σ^2] = -2σ^2".

Page 493:   Exercise 9.4.1, line 4: replace "9.3.8(b)" with "9.3.9(b)".

Page 494:   Second line above (9.5.3): replace "Theorem 3.2.16a" with "Theorem 3.3.18a".

Page 495:   Two lines above "Hence, a 95": replace "(5/355)" with "(50/355)".

Page 496:   Two lines above (9.5.8): replace "Theorem 9.5.2(c) and Theorem A.7.19" with "Theorem 9.4.5(c) and Theorem A.8.10".

Page 496:   (9.5.8): replace "R(b - β)′c" with "{R(b - β)}′c".

Page 496:   (9.5.9): replace "(sJ^{½})F(1 - ½α; J, T - K)" with "[s^2 J F(1 - α; J, T - K)]^{½}".

Page 497:   (9.5.10): replace "= 1 - " with "≥ 1 - α".

Page 497:   First line below (9.5.10): replace "F(1 - ½α; J, T - K)" with "F(1 - α; J, T - K)".

Page 498:   Section 9.6, first paragraph, third and fourth lines: replace "Theorem 9.5.2" with "Theorem 9.4.2", twice.

Page 499:   (9.6.4): replace "(Type II error|H$_2$)" with "(Type II error)".

Page 499:   First line below (9.6.6): replace "(9.2.4)" with "(9.2.6)".

Page 499:   First line above (9.6.7): replace "Theorems 9.4.4 and 9.4.4" with "Theorems 9.4.3 and 9.4.4".

Page 500:   Second and third lines from the bottom: replace "(9.5.3)" with "(9.5.1)", twice.

Page 501:   Proof of Theorem 9.6.2: in the first line replace "(9.6.5)" with "(9.6.6)". Replace the fourth sentence with: "Formulation (9.6.9e) follows from dividing (9.6.9d) by $y´y$ and using (9.2.41). Finally, (9.6.9f) follows from dividing (9.6.9d) by SST and using (9.2.47)."

Page 501:   First line below (9.6.11): replace "f density" with "F density".

Page 502:   Twelfth line below (9.6.14): replace "υ_2" with "$\upsilon_2 = T - K$".

Page 502:   Middle of page: replace "among all unbiased tests" with "among all unbiased tests whose power depends only on the non-centrality parameter ω."

Page 504:   (9.6.26): replace "$O_{(K-J)\times J}$" with "$0_{(K-J)\times J}$".

Page 504:   Footnote 19: replace "$T_1 = T_2 = 1 \cdots = T_N$" with "$T_1 = T_2 = \cdots = T_N = 1$".

Page 504:   (9.6.27): replace "$(R\beta)´]$" with "$(R\beta)´]´$".

Page 505:   (9.6.43): replace "$(y - X_n b_N{}^*)$" with "$(y_n - X_n b_n{}^*)$".

Page 507:   Exercise 9.6.1: replace "(9.2.38) and (9.2.43)" with "(9.2.39) and (9.2.44)".

Page 509:   Table 9.6.1: replace "Exercise 9.6.14" with "Exercise 9.6.13".

Page 516:   (9.7.66): add "2" in front of the summation sign.

Page 516:   (9.7.67): add "-2" in front of the summation sign.

Page 516:   (9.7.68): add "-2" in front of the summation sign.

Page 516:   (9.7.69): replace "$\bar{y}_m$" with "$\bar{y}_w$".

Page 517:   First line below (9.7.77): replace "Example 9.7.4" with "Example 9.7.5".

Page 517:   Exercise 9.7.1(c), last line: replace "than French" with "as French".

Page 520:   Sixth line from the bottom: replace "(9.3.8)" with "(9.8.3)".

Page 521:   (9.8.6): replace "$\omega_0 \leq \omega_0$" with "$\omega \leq \omega_0$".

Page 522:   Third line: replace "$tr[V\{2\xi_L$" with "$tr[V/\{2\xi_L$".

Page 522:   (e2): replace "X^2" with "χ^2", twice.

Page 524:   Middle of page: replace "Theorem 9.5.2c" with "Theorem 9.4.5c".

Page 524:   Four lines from the bottom: replace "Theorem 9.5.2" with "Theorem 9.4.2".

Page 525:   First line from top: replace "y, X" with "y, $\tilde{X}$".

Page 525:   Second line below (9.9.1): replace "Definition 9.1.2" with "Section 9.2".

Page 525:   (9.9.2): replace "f(β, σ^{-2}, γ)" with "f(β, σ^{-2}, ξ)".

Page 525:   Third line below (9.9.4): replace "condition; (see" with "condition; see".

Page 526:   Fifth line from the top: replace "3.4.5" with "3.4.4".

Page 526:   Six lines below (9.9.5): replace "Theorem 3.3.4" with "Theorem 3.3.6".

Page 527:   First line below (9.9.13a): replace "A.4.10(a, b)" with "(A.4.10(a, c)".

Page 527:   (9.9.12b): replace "υs^2" with "$\bar{υ}\,\bar{s}^{\,2}$".

Page 528:   (9.9.16): replace "s^2" with "$\bar{s}^{\,2}$".

Page 529:   (9.9.23): replace "Xβ′) " with "Xβ)′ ".

Page 529:   (9.9.24): replace "$\tilde{Q}Q^{-1}$" with "$\underline{Q}^{-1}$".

Page 529:   First line below (9.9.24): replace "$\tilde{Q}^{-1}$" with "$\underline{Q}^{-1}$".

Page 529:   (9.9.26), second line: replace "= 2X′X" with "2X′X".

Page 531:   (9.9.30): replace "∂$\underline{b}$ " with "∂$\underline{b}$′ ".

Page 532:   Fourteenth line from the top: replace "be omitting" with "by omitting".

Page 534:   Figure 9.9.2: replace "$O_{K×K}$" with "$0_{K×K}$" twice.

Page 536:   (9.9.64): replace A_6 with A_6^{-1}.

Page 536:   (9.9.66) replace $(A_4 + \underline{V}_1^{-1})$ with $(A_4 + \underline{V}_1^{-1})^{-1}$ and $(A_4 + \underline{V}_2^{-1})$ with $(A_4 + \underline{V}_2^{-1})^{-1}$.

Page 537:   (9.9.69): replace "X_*" with "$\tilde{X}_*$", four times.

Page 539:   Exercise 9.9.8, second line: replace "k_3" with "K_3".

Page 539:   Exercise 9.9.8, last line: replace "$K_2×K_1$, respectively" with "$K_2×K_2$, respectively".

Page 539:   (9.9.78): replace with "$\hat{θ}_2 = [A_2′\{(A_1′C_1^{-1}A_1)^{-1} + C_2\}^{-1}A_2]^{-1}A_2′[(A_1′C_1^{-1}A_1)^{-1} + C_2]^{-1}\hat{θ}_1$."

Page 540:   Exercise 9.9.12(a): replace "of (2)" with "of (9.9.82)".

Page 541:   Four lines below (9.10.3): replace "$β_2$ is $K_2×1$ and $K_2 = J$" with "$β_2$ is J×1 and $K_2 = K$".

Page 542:   Move (9.10.22) to immediately below (9.10.21) and above text beginning "In the case j = 2, …".

Page 543:   First line of (9.10.23): replace "$\underline{s}_j^{\,2}$ " with "$\underline{s}_j^{\,-2}$ ".

Page 543:   Third and fourth lines of (9.10.31): replace "$\underline{s}_2^{\,2}$" with "$\underline{s}_2^{\,-2}$", twice.

Page 543:   Fourth line of (9.10.31): replace "$δ_{21}$, g" with "$δ_{21}|g$".

Page 544:   Tenth line from the bottom: replace "(K + 1 under H_1 and $K = K_1 + J +1$ under H_2)" with "($K_1 + 1$

under H_1 and $K_2 + 1$ under H_2)".

Page 545:   (9.10.44): in the current nested testing situation, only $K_2 > K_1$ is relevant.

Page 545:   Eighteenth line from the bottom: replace "all three are" with "all three".

Page 546:   Sixth line: replace "$O_{J \times (K-J)}$" with "$0_{J \times (K-J)}$".

Page 546:   (9.10.48): better to replace "K" by "K_2" for comparability to what follows.

Page 547:   Fourth line above (9.10.52): replace "$O_{J \times (K-J)}$" with "$0_{J \times (K-J)}$".

Page 547:   Third line above (9.10.52): replace "(9.9.1)" with "(9.8.1)".

Page 548:   First line below (9.10.55c): replace "(9.9.1)" with "(9.8.1)".

Pages 548-51: Replace "Iwata(1992)" with "Iwata(1994)", seven times. (now published)

Page 551:   (9.10.79): replace "$A^{-1})($" with "$A^{-1})^{-1}($".

Page 551:   (9.10.80): replace "$[R(X'X)^{-1}R']$" with "$[R(X'X)^{-1}R']^{-1}$".

Page 553:   Fifth line below (9.11.5): replace "θ" with "λ".

Page 555:   Fifth line below (9.11.19b): replace "$E(y_{T+1})$" with "$E(y_{T+1}|x_{T+1}, \lambda)$".

Page 556:   (9.11.22): replace "$,\overline{b}$" with "$\overline{b}$"; replace "$\overline{Q}^{-1}$" with "$\overline{Q}$".

Page 557:   (9.11.30): replace "H_1" with "H_j".

Page 559:   Two lines above Example 9.12.1: replace "not longer" with "no longer".

Page 561:   Second line below (9.12.6): replace "$R_{m\hat{u}}^2 = R_{m\hat{u}}^2$" with "$R_{m\hat{u}}^2$".

Page 563:   Exercise 9.12.9, last line: replace "t find?" with "to find?".

Page 565:   (9.13.5): insert "=" between the last two bracketed expressions.

Page 567:   (9.13.14): replace "$r_{12 \cdot 34 \ldots K}$" with "$b_{12 \cdot 34 \ldots K}$".

Page 568:   Third line of Proof(a): replace "$\geq$" with "$\leq$".

Page 570:   Eight line: replace "root give" with "root gives".

Page 572:   Fourth line: replace "Theorem 9.14.4 (a)" with "Theorem 9.14.2 (b)".

Page 572:   Example 9.14.4, line 2: replace "(9.12.13) of Exercise 9.12.1" with "(9.13.9) of Exercise 9.13.1".

Page 573:   Line below (9.14.19): replace "$Var(b_3^*) = Var(b_3^*) = \sigma^2/(1-r^2)$" with "$Var(b_2^*) = Var(b_3^*) = \sigma^2/(1-r^2)$".

Page 576   Twelfth line from the bottom: replace "It" with "In".

Page 577:   (9.14.34): replace "$\nu/(\nu-2)$" with "$\overline{\nu}/(\overline{\nu}-2)$".

Page 580:   Third line from the top: replace "the data" with "that data".

Page 582:   Exercise 9.14.16(a): replace "$\{X_j [I_T$" with "$\{X_j{'}[I_T$".

Page 592:   (10.3.8): replace "$\Sigma(\alpha)$" with "$\Omega(\alpha)$".

Page 592:   Table 10.3.1: "Error-correction" should be "Homogeneous error-correction."

Page 594:   (10.3.12b) and (10.3.12c): replace "π" with "(2π)".

Page 594:   (10.3.12b): replace "$\exp[-\frac{1}{2}(y - XB)'(\Sigma^{-1} \otimes I_T)(Y - XB)]$" with "$\exp[-\frac{1}{2}\{vec(Y - XB)\}'(\Sigma^{-1} \otimes I_T)\{vec(Y - XB)\}]$".

Page 594:   Example 10.3.6, line 2: replace "(10.3.10)" with "(10.3.11)"; replace "$M \times M$" with "nonsingular $M \times M$".

Page 594:   Example 10.3.6, line below (10.3.13): replace "$\Gamma\Sigma\Gamma' \otimes I_T$)." with "$\Omega \otimes I_T$), where $\Omega = \Gamma\Sigma\Gamma'$.".

Page 594:   (10.3.14): replace equation by "$\mathscr{L}(\Gamma, \delta, \Omega; Y, X) = |\Gamma|^T (2\Pi)^{-TM/2} \exp[-\frac{1}{2} tr\{\Omega^{-1}(Y\Gamma - X\delta)'(Y\Gamma - X\delta)\}]$".

Page 601:   Third line from the bottom: replace "suggests" with "suggested".

Page 603:   Ninth line from the bottom: replace "is to be" with "to be".

Page 604:   (10.5.7): in the first line replace "Z, θ" with "Z"; in the first two lines replace "$\underline{\pi}_m$" with "$\overline{\underline{\pi}}_m$".

Page 604:   (10.5.9), right hand equation: replace "π_m" with "$\underline{\pi}_m$".

Page 604:   Third last line: replace "This not an" with "This is not an".

Page 605:   (10.5.11): replace "H_m" with "$\mu = m$".

Page 605:   Four lines below (10.5.12): Drop the sentence "If most of the posterior mass ... should be highlighted."

Page 606:   Second line from the bottom: replace "$H_*: \alpha \neq \alpha_*$" with "$H: \alpha \neq \alpha_*$".

Page 627:   Theorem A.4.3(a): replace "$|C^{-1} + B'A^{-1}D|$" with "$|DA^{-1}B + C^{-1}|$".

Page 628:   Exercise A.4.3(c): replace (A.4.10) with "$(I_N + AA')^{-1} = I_N - A(I_K + A'A)^{-1}A'$".

Page 633:   Exercise A.5.6, second line: replace "$AP^{-1}A$" with "$AP^{-1}A$, where $A = I_T - T^{-1}\iota_T\iota_T'$ ".

Page 633:   Definition A.6.1: drop the symmetry requirement.

Page 640:   Theorem A.8.9, third line: replace "Theorem A.7.12" with "Theorem A.7.2".

Page 645:   Theorem B.1.1(g): should read "$|A \otimes B| = |A|^K |B|^N$, where A is N×N and B is K×K".

Page 646:   Theorem B.1.1(k): replace "βb" with "βB".

Page 648:   Two line above Definition B.2.4: replace "vec(A). The" with "vech(A). The".

Page 652:   (B.3.2): replace "$= -2X'\Omega X$" with "$= 2X'\Omega X$".

Page 653:   Line 7 from the bottom: replace "(C.1.2)" with "(C.1.1)".

Page 653:   Line 5 from the bottom: replace "(C.2.2)" with "(C.1.2)".

Page 653:   Line 3 from the bottom: replace "(C.2.2)" with "(C.1.2)".

Page 656:   First line below (C.2.10): replace "theorem" with "theorems".

Page 657:   (C.2.14): replace "$[w(\theta^{(n)})]^2$" with "$[w(\theta^{(n)})]$".

Page 659:   First line after quote: replace "technique or" with "technique of ".

Page 660:   (C.3.1): replace "$x_{k-1}^{(r)}$" with "$x_k^{(r)}$".

Page 664:   Replace header "Appendix C" with "Appendix D".

Page 666:   Replace header "Appendix C" with "Appendix D".

Page 681:   First two lines from the top: replace with "Iwata, S. 1994. Lower bounds on Bayes factors for a linear regression model. *Communications in Statistics* 23: 1825-1834."

Page 700:   Replace "de Moirves" with "de Moivre".

Page 705:   Binomial distribution entry: replace "1827" with "182,".

Page 711:   "Pareto" entry: replace "139" with "132".

Page 714:   "Trace" entry: replace "647" with "620, 635, 636, 647".

Page 715:   Uniform convergence entry: add 195.