

ERRATA for *All of Statistics*

1. p. 11. Second equation should be = not \approx .
2. p. 13. Second $\mathbb{P}(B|A_1)$ should be $\mathbb{P}(B|A_3)$.
3. p. 26. line -10. These two binomials are assumed to be independent.
4. p. 26. bottom line. k is an integer.
5. p. 27. line 12. The Poissons are assumed to be independent.
6. p. 29. line 1. Actually, this text does not include a Normal table.
7. p. 54. Summations in Definition 3.22 should not have “dx” term.
8. p. 81. line 4. $X_n(s)$ and $X(s)$ should be $X_n(\omega)$ and $X(\omega)$.
9. p. 91. line -7. “part (b)” should be “part (a)”.
10. p. 93. last line of Example 6.14, ”is it” should be ”it is”.
11. p. 102. line 5. “if” should be “of.”
12. p. 104. line -2. phrase “(as described in the appendix)” should be ignored.
13. p. 113. line 4. 3.96 should be 2.96.
14. p. 122. line -5. “is” should be “as.”
15. p. 134. line -4. “ X_1 ” should be “ X_1^* ”.
16. p. 137. In Section 9.13.2, X^n is defined to be: $X^n = (X_1, \dots, X_n)$.
17. p. 137. It is understood in 9.13.2 that each $f(x; \theta)$ is defined over the same domain \mathcal{X} . So, for example, the Uniform(0, θ) density should be written $I(x < \theta)/\theta$.
18. p. 137. line -6. $T(x^n) \leftrightarrow T(y^n)$ should be $T(x^n) = T(y^n)$.
19. p. 139. line -1. θ should be p .
20. p. 141. line 8. $\log(\theta)$ should be $\log(1 - \theta)$.

21. p. 144. In the EM algorithm, θ^i should be θ^j .
22. p. 145. $(y_i - \mu_0)$ and $(y_i - \mu_1)$ should be $(y_i - \mu_0)^2$ and $(y_i - \mu_1)^2$ on lines -6 and -8.
23. p. 151. line -9. Z denotes a $N(0, 1)$ random variable.
24. p. 156. $X^n = (X_1, \dots, X_n)$ and $x^n = (x_1, \dots, x_n)$.
25. p. 169. line 7. $H - 0$ should be H_0 .
26. p. 177. Equation (11.4). Numerator of last expression should have “ $d\theta$ ”.
27. p. 179. line -4. Should be “ $d = \bar{\theta} + 1.96\tau$.”
28. p. 186. line 11. “is it” should be “it is”.
29. p. 186. line 15. (X_n, Y_n, R_n) should be (X_n, R_n, Y_n) .
30. p. 210. line 2. ϵ_i is defined in equation (13.2).
31. p. 212. Bottom two plots should say $\log(\text{Bush})$ and $\log(\text{Buchanan})$.
32. p. 219. line -4. “second measure” should be “second measures”
33. p. 222. line 15. “smallest sub-model” should be “largest sub-model”
34. p. 224. Step 3 in the algorithm: replace Y with Z . The next line should say “... linear regression of Z on X .”
35. p. 224. line -10. “standard error” should be “variance”
36. p. 228. line -2. $\hat{\xi}_n^2$
37. p. 231. line -5. $\text{tr}(A + B) = \text{tr}(A) + \text{tr}(B)$.
38. p. 231. line -4. “A matrix Σ is positive definite...”
39. p. 233. equation (14.6). numerator should be divided by $n - 1$.
40. p. 235. line 4, Section 14.4. 3. ”balls of the kth color” should be ”balls of the jth color”.

41. p. 245. line -2. “as” should be “has”.
42. p. 257. Equation (16.7). The “dz” should not be there.
43. p. 275. line -4. No period after “case.”
44. p. 285. After equation (18.1) should be the phrase “ ψ_C is a potential”
45. p. 286. Line 1 of the caption. “maximumly” should be “maximal”
46. p. 304. Equation (20.2). $R(g, \hat{g}_n) = \mathbb{E}(L(g, \hat{g}_n))$.
47. p. 304. Equation (20.5). Exponent should be after the next bracket.
48. p. 306. Equation (20.8). sum should be to m not n .
49. p. 306. line -8. Ignore phrase “and too few bins.”
50. p. 306. Display before Example 20.2. Second last expression should read $f(x)h/h$.
51. p. 310. Equation (20.14). The equation should read:

$$\hat{J}(h) = \frac{2}{(n-1)h} - \frac{n+1}{h(n-1)} \sum_{j=1}^m \hat{p}_j^2.$$

52. p. 310. line -7. \hat{A} should be \hat{J} .
53. p. 313. line -6. “show” should be “shown.”
54. p. 314. Equation (20.22). Should be a “dx” in the integral.
55. p. 314. line -4. The term in the square brackets should be:

$$\left[f(x) - hu f'(x) + \frac{h^2 u^2}{2} f''(x) + \dots \right]$$

56. p. 316. Equation (20.24). dx not dz .
57. p. 317. line 2. “which problems” should say “which causes problems”.
58. p. 335. last line. extra “where”

- 59. p. 342. line -12. “from” should be “form”
- 60. p. 342. line -11. “Daubechie” should be “Daubechies”.
- 61. p. 343. line -1. Outer sum should start at $j = 0$.
- 62. p. 343. Equation (21.35). ϕ_k should be ϕ .
- 63. p. 346. line 4, problem 6. Integral missing dx .
- 64. p. 354. line 1. $\Sigma_0 = \Sigma_1 = \Sigma$.
- 65. p. 406. The displayed integrals are missing “ $dp_1 dp_2$ ”
- 66. p. 408. line -9. Ignore the phrase “in the second panel.”
- 67. p. 409. line -3. $(\mathbb{E}(w^2))^2$ should be $(\mathbb{E}_g(w))^2$.
- 68. p. 422. line 1. This should begin with “(a) Use ...”

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