

ERRATA for *All of Statistics* Second Printing

1. p. 27 line 2. Second sum. exponent should be  $k - 1$  not  $k$ .
2. p. 30 and p. 433. density for t-distribution missing  $\sqrt{\pi}$  in denominator.
3. p. 58 line 2 of Example 3.35.  $Y = Y_1 + Y_2$ .
4. p. 73 Example 5.3 line 8.  $F(1/2)$  should be  $F(0)$ .
5. p. 81 (top):  $s$  should be  $\omega$ .
6. p. 82 line -4. part (e) should be part(d).
7. p. 83 problem 4. Sequence should start at  $n = 2$ .
8. p. 83 problem 6. The last two words should be “72 inches.”
9. p. 100 after Theorem 7.9.  $\sigma$  should have a hat on top.
10. p. 107. The terms in the sum for  $\hat{\sigma}^2$  should be squared.
11. p. 108 lines 3, 5, 6.  $\bar{Y}_n$  should be  $\bar{Y}_B$ .
12. p. 126 last line. “the the” should be “the”.
13. p. 129. First line after box.  $se$  should be  $se^2$ .
14. p. 134 line 15. The term  $1/\hat{\mu}^4$  should be  $\hat{\sigma}^4/\hat{\mu}^4$ .
15. p. 141 Three lines before Example 9.46 there is one additional  $h_n(x^n)$  in  $f(x^n; \theta)$  formula.
16. p. 144 Last line should begin with a log.
17. p. 145 Four lines to the end of page,  $theta^i$  should be  $theta^j$ .
18. p. 145 A constant term has been dropped from  $J$ .
19. p. 146, line 1. “ $\mu_1$  and  $\mu_2$ ” should be “ $\mu_0$  and  $\mu_1$ ”
20. p. 150 Equation (10.4).  $\alpha - i$  size.

21. p. 169 Second line,  $p_i$  should be  $p_j$ .
22. p. 180 Example 11.3. Derivative of  $e^\psi/(1 + e^\psi)$  should be  $e^\psi/(1 + e^\psi)^2$  not  $(1/(1 + e^\psi))^2$ .
23. p. 196 line 6.  $\overline{R}(\widehat{p}_1)$  should be  $\widehat{p}_1$ .
24. p. 216 line -5.  $X_{1i}, \dots, X_{ki}$  should be  $X_{i1}, \dots, X_{ik}$ .
25. p. 221 (Ex 13.16): "same is" should be "same as".
26. p. 225 last line.  $\mathbb{E}(D(f, \widehat{f}))$  should be  $\mathbb{E}(D(f, \widehat{f}))$ .
27. p. 304, Eq.(20.5): the square is misplaced.
28. p. 331 beginning of Sec.21.2: indexing starting with 0 or 1.
29. p. 337 second eq from top: some of the  $\widehat{\beta}$  should be  $Z_j$ .
30. p. 339 last eq in proof: f should be r.
31. p. 353 Mahalanobis is spelled incorrectly.
32. p. 354 Eq(22.14): missing  $\mu_k$ .
33. p. 355 Eq.(22.17): missing  $\mu_k$ .
34. p. 355 line 7 after theorem.  $Z$  should be  $U$ . Three lines later,  $Y_j$  should be  $Y = j$ .
35. p. 356 "minimizer" should be "maximizer." The  $X$  should be lower case in Fisher's rule and the 0/1 are switched.
36. p. 379 one of the parentheses in the second mention in  $\text{sign}(\dots)$  is misplaced.
37. p. 384 line -6. Sum should be over j.

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