

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 ω .
6. p. 82 line -4. part (e) should be part(d).
7. p. 100 after Theorem 7.9. σ should have a hat on top.
8. p. 108 lines 3, 5, 6. \bar{Y}_n should be \bar{Y}_B .
9. p. 126 last line. "the the" should be "the".
10. p. 134 line 15. The term $1/\hat{\mu}^4$ should be $\hat{\sigma}^4/\hat{\mu}^4$.
11. p. 141 Three lines before Example 9.46 there is one additional $h_n(x^n)$ in $f(x^n; \theta)$ formula.
12. p. 145 Four lines to the end of page, θ^i should be θ^j .
13. p. 150 Equation (10.4). $\alpha - j$ size.
14. p. 169 Second line, p_i should be p_j .
15. p. 180 Example 11.3. Derivative of $e^\psi/(1 + e^\psi)$ should be $e^\psi/(1 + e^\psi)^2$ not $(1/(1 + e^\psi))^2$.
16. p. 216 line -5. X_{1i}, \dots, X_{ki} should be X_{i1}, \dots, X_{ik} .
17. p. 221 (Ex 13.16): "same is" should be "same as".
18. p. 304, Eq.(20.5): the square is misplaced.
19. p. 331 beginning of Sec.21.2: indexing starting with 0 or 1.
20. p. 337 second eq from top: some of the $\hat{\beta}$ should be Z_j .

21. p. 339 last eq in proof: f should be r.
22. p. 354 Eq(22.14): missing μ_k .
23. p. 355 Eq.(22.17): missing μ_k .
24. p. 355 line 7 after theorem. Z should be U . Three lines later, Y_j should be $Y = j$.
25. p. 379 one of the parentheses in the second mention in $\text{sign}(\cdot)$ is misplaced.

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