

Statistical Modeling and Computation

Errata (Last Update November 25, 2015)

1. P. 72, Alg. 3.1, point 2, second line: replace the first x_t with x_{t+1} .
2. P. 74, Eq. (3.12). Replace θ with x (two times).
3. P. 104, Line 14: $\sigma_1^2 = 200$ and $\sigma_2^2 = 100$.
4. P. 157, Line 1: Assess whether the true variances are the same.
5. P. 177, Line 3 of Theorem 6.8: $\mathbf{N}(\mathbf{0}, \mathring{I}^{-1}(\boldsymbol{\theta}))$
6. P. 205, Line 8 of code: `ind = ceil(N*rand(1,N));`.
7. P. 205, Line 11 of the code: `data (S)` is part of the comment on Line 10.
8. P. 242, Example 8.3: Five hundred and one people
9. P. 248, Line 9: 0.0882 should be 0.00882.
10. P. 250, Line -8: m -dimensional exponential family.
11. P. 338, Line 17: `T - 1` should be `(T-1)/2`
12. P. 338, Line 18: `T` should be `T/2`
13. P. 339, Because of the coding errors on Page 338, please rerun `TVPAR.m` to obtain the correct pictures in Figure 11.2. The conclusions remain qualitatively the same. Note that the corresponding theory on Page 336 remains correct.
14. P. 375, Answer 1.17: 1/96 .