Statistical Modeling and Computation
Errata (Last Update June 1, 2020)

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 $\theta$ with $x$ (two times).
3. P. 104, Line 14: $\sigma_1^2 = 200$ and $\sigma_2^2 = 100$.
5. P. 142, Line 9: $\text{Bin}(100, 1/6)$.
6. P. 157, Line 1: Assess whether the true variances are the same.
7. P. 159, Line 1: For various $n$ and $\alpha = 0.05$
8. P. 177, Line 3 of Theorem 6.8: $N(0, \hat{I}^{-1}(\theta))$
9. P. 205, Line 8 of code: $\text{ind} = \text{ceil}(N\ast\text{rand}(1,N))$;
10. P. 205, Line 11 of the code: $\text{data (S)}$ is part of the comment on Line 10.
11. P. 213, Line above Fig 7.13: $f(2) = 2/15$ should be $f(3) = 2/15$.
12. P. 242, Example 8.3: Five hundred and one people . . . .
13. P. 248, Line 9: 0.0882 should be 0.00882.
15. P. 338, Line 17: $T = 1$ should be $(T-1)/2$
16. P. 338, Line 18: $T$ should be $T/2$
17. 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.