MAIN ERRATA
last update: April 2002

Page 4, line -4. Delete “i”, the first character.

Page 6, line 15. $X_0$ should be $x_0$.
Line 17. $F$ should not be bold face.

Page 12, last line. Write $EX^2_n \to EX^2 < \infty$.

Page 25, line 10. $X$ should be $H$.

Page 26, line -6. Second bold face zero should be $\Theta^T$.

Page 47, line 7. $x^2_{1,1}$ should be $\chi^2_{1,1}$.

Page 48, line 5. Should be $\gamma_n = \sqrt{n}\mu/\sigma$.

Page 49, Exercise 3(a). Assume $\mu \neq 0$. What if $\mu = 0$?

Page 50, line 8. $x^2_x$ should be $s^2_x$.

Page 72, line 11. $s/n \to 1/(k + m)$, and $N(0, \text{Var}(S_k)/(k + m))$.
Line 17. $\text{Var}(S_k)/(k + m) \to \sigma^2$.

Page 76, line 18. “variance” should be “standard deviation”.

Page 78, line 7. $\sigma^2_2$ should be $\sigma^2_z$.

Page 81, line 5 to 6. “(n – N)” should be “(N – n)”.

Page 82, line -6. Change “is bounded” to “is bounded below by 1”.

Page 84. The second displayed equation should be changed to

$$\frac{S_N - ES_N}{\sqrt{\text{Var}(S_N)}} = \frac{\sqrt{n}(n^{-1}S_N - \bar{z}_N)}{\sqrt{\sigma^2_z(1 - (n/N))}} \to N(0, 1)$$

Below this expression, add “We may estimate $\sigma^2_z$ by $s^2_z$, the variance of the observed values.”
Page 84, lines -13 and -21. $s^2_z$ should be $\sigma^2_z$.

Page 99, line -1. $1/2 \log 4\pi$ should be $(1/2) \log 4\pi$.

Page 108, line -4. “A real-valued function” should be “An extended real-valued function”.

Page 109, line -8. The proof must be changed because $\mu(\theta)$ could be $-\infty$.

Lines -1 and -3, and page 110, lines 1 to 4: Each $X_j$ should be $X_i$ and each summation should be over $i$ from 1 to $n$.

Page 112, line -6. $\hat{\theta}^2$ should be $\tilde{\theta}^2$.

Page 135 and following. $\ell$ has been defined as a row vector, so here and often in the following $\ell$ should be replaced by $\ell^T$.

Page 137, line -3. $\Gamma$ should be digamma.

Page 155 line 3. This should be written

$$
\chi^2_N = \frac{(n_1 - n(\frac{1}{3} - \theta))^2}{n_1} + \frac{(n_2 - n(\frac{2}{3} - \theta))^2}{n_2} + \frac{(n_3 - 2n\theta)^2}{n_3}.
$$

Page 160, line -9. This display should read

$$
\|\Pi Z_n - A(\theta^*_n)\|^2 \leq (d_n + \epsilon_n)^2 - (d_n - \epsilon_n)^2 = 4d_n\epsilon_n,
$$

Pages 159-161. Unfortunately, $\Pi$ is used in two different senses. One way to correct this error is to state, after the proof of Corollary 2, that in the rest of the chapter we translate $A(\theta_0)$ to the origin. (Then the two $\Pi$’s are the same.)

Another way is as follows. Before Lemma 2, add: Let $\phi(z)$ be the projection of $z$ onto the tangent space at $A(\theta_0)$. Then $\phi(z)$ is the affine transformation

$$
\phi(z) = A(\theta_0) + \Pi(z - A(\theta_0)).
$$

Then, in Lemma 2 and its proof, replace everywhere $\Pi Z_n$ by $\phi(Z_n)$ and $\Pi A(\theta^*_n)$ by $\phi(A(\theta^*_n))$. In addition the second display on page 161 may be written

$$
\sqrt{n}(A(\theta^*_n) - A(\theta_0)) \sim \sqrt{n}(\phi(Z_n) - A(\theta_0)) = \sqrt{n}\Pi(Z_n - A(\theta_0)),
$$

and in the beginning of the proof of Theorem 24, one may replace “From Lemma 2 of Section 23,” by “From the proof of Theorem 23.”

Page 172, line 7. $B(1, \beta/(\alpha + \beta))$ should be $B(1, \alpha/(\alpha + \beta))$.

Lines -13 and -12. $a$ should be $\alpha$, twice.

Page 194, line 10. $\chi^2_{c-1}$ should be $\chi^2_r$.

Page 215, line 7. $K(X)$ should be $\exp\{K(X)\}$.
Line 10. $\phi(x, \theta, X)$ should be $\phi(x, \theta, \rho)$.
Line -11. The formula should read

$$L(\theta) = \left(\frac{2}{\theta}\right)^k \left(\prod_{i \leq k} X(i)\right) \cdot \left(\frac{2}{1 - \theta}\right)^{n-k} \left(\prod_{i > k} (1 - X(i))\right).$$

Page 221. There is no Problem #8. Use Additional Exercise Section 19, #1.

Page 228, line 3. $\mu$ and $\sigma$ should be $\alpha$ and $\beta$ respectively.

Page 229, line 11. $\phi(\pi(\theta))$ should be $\dot{\phi}(\pi(\theta))$.

Page 234, line 6. $n..jk$ should be $n..k$. 
MINOR ERRATA
last update: June 2008

Page viii, line 10. Delete the comma.
Page 5, line 7. Comma between $n$ and $X_n$.
Next line, remove absolute value signs around $Y$.
Page 8, lines 12 and 13, and page 9, lines -9, -8 and -6. The $\epsilon$’s should be $\in$.
line -8, use $E|X_n - X|^2$ instead of $E(X_n - X)^2$.
Page 20, line 4. $\dot{g}(x)$ should be $\dot{g}(x)$.
Page 21, line 1. Change $t'$ to $t^T$.
Line 3. bold face 0.
Line -11. bold face epsilon.
Page 26, line -6. $\mu$ should be bold face $\mu$.
Page 27, line 15. “ad” should be “and”.
Page 34, line 2. Both $X$ should be bold face.
Line 8. “3” should be “3.”.
Page 45, line 4. 0 should be bold face 0.
Page 63, line -12. $\Sigma$ should be bold face $\Sigma$.
Page 64, line -3. The first $Y$ should be $Y^T$.
Page 72, line -4. $J$ should be $j$.
Page 73, line -12. First summation should be over $i$.
Line -6. “ad” should be “and”.
Page 75, first display. The sum should be over $j$.
Page 77, line -3. Lindeberg (sp.)
Page 91, line 4. Bracket in subscript of first $X$ should be parenthesis.
Page 95, line -11. “extremal” should be “extreme value”.
Page 97, line 12. $n \to \infty$ should be below lim.
Page 103, line 7. $Z_{1,N}$ should be $Z_{1,n}$.
Page 109, line 6. The $U$ should be slanted.
Page 112, line -12. Bold face $L$ should be plain face.
Page 113, line 13. “convex” should be “concave”.

Line 17. Integration should be over $S_0$.

Page 115, line -6. Parthasarathy (sp.).

Page 119, line 4. The partial derivative should be over bold face $\theta$.

Line -4. Add a space after the word “of”.

Page 120, line 7. $f(x\theta)$ should be $f(x|\theta)$.

Page 122, line -5. In $\mathcal{N}(0, I(\theta_0)^{-1})$ the 0 should be bold face.

Line -3. (3) should be (2).

Page 126, display (1). $f(X, \theta)$ should be $f(X|\theta)$.

Pages 126 to 128. Too much space between $\hat{\theta}$ and $(X)$, (eight times).

Page 127, lines 9-10. “coefficient”.

Line -14. “if and only if”.

Page 130, line -11. A $\theta$ should be made bold face.

Page 131 lines -10 and -11. Delete the equal sign and the digamma sign.

Page 132, line 1. “Checking” should be “Check”.

Page 145, last 5 lines. $\theta_0$ should be bold face (3 times).

Page 147, line 6. The second $[ \text{ should be } ]$.

Page 148, line -3. The second $[ \text{ should be } ]$.

Page 155, lines -7 and -8. The sum is over $j$, so $i$ should be $j$, and the subscript 1 should be $j$.

Page 157, line -2. $(a - z_i)$ should be $(a_i - z_i)$.

Page 175, line -3. Schwarz (sp.).


Page 201, line 13. $(m/N \rightarrow r)$ should be $(m/N - r)$.

Page 210, line 7. “and” should be “are”.

Line 10. Delete “(c)”. The answer to part (c) seems to have been omitted.

Page 218, line -3. The $=$ should be $>$.

Page 224, line 4. Remove the last $)$.

Page 233, last 4 lines and page 234 first 8 lines. The double dot subscripts are hard to read.

Page 239. Cauchy (sp.).

Page 244. Schwarz (sp.).