

Core Statistics errata

p21 last line. $\Sigma_{i,j} = \rho^{|i-j|} \sigma^2 / (1 - \rho^2)$

p37 line 15. ‘... $f(\mathbf{y}|\boldsymbol{\theta})$ to be proper’ should be ‘... $f(\boldsymbol{\theta}|\mathbf{y})$ to be proper’

p94 Third display. ‘154567’ should be ‘-154567’.

p105 line -2 ‘play’ should be ‘pay’

p143. At the top of the page and in the code (+ code on next page) it should be a $G(n/2 + a, \sum_i (x_i - \mu)^2/2 + b)$ random variable (i.e. without the spurious ‘-1’).

p149 line 6. `th0 <- theta[1,1000:5500]`