

Corrections

On Page 351:

$$\begin{aligned} f(\mathbf{z}|\mathbf{y}, \boldsymbol{\theta}) &= f(\mathbf{z}|\boldsymbol{\theta}) \\ &= \prod_{i=m+1}^n f(z_i|\boldsymbol{\theta}) = \prod_{i=m+1}^n \frac{\frac{1}{\sigma} \phi\left(\frac{z_i - \mu}{\sigma}\right)}{\phi\left(\frac{b_i - \mu}{\sigma}\right) - \phi\left(\frac{a_i - \mu}{\sigma}\right)}, \quad (a_i \leq z_i \leq b_i), \end{aligned} \quad (4)$$

should read

$$\begin{aligned} f(\mathbf{z}|\mathbf{y}, \boldsymbol{\theta}) &= f(\mathbf{z}|\boldsymbol{\theta}) \\ &= \prod_{i=m+1}^n f(z_i|\boldsymbol{\theta}) = \prod_{i=m+1}^n \frac{\frac{1}{\sigma} \phi\left(\frac{z_i - \mu}{\sigma}\right)}{\Phi\left(\frac{b_i - \mu}{\sigma}\right) - \Phi\left(\frac{a_i - \mu}{\sigma}\right)}, \quad (a_i \leq z_i \leq b_i), \end{aligned} \quad (4)$$

On Page 352:

$$\begin{aligned} S_1^{(s)} &= \sum_{i=m+1}^n \int_{a_i}^{b_i} z_i f(z_i|\boldsymbol{\theta}^{(s)}) dz_i \\ &= (n-m)\mu^{(s)} - \sigma^{(s)} \sum_{i=m+1}^n \frac{\phi\left(\frac{b_i - \mu^{(s)}}{\sigma^{(s)}}\right) - \phi\left(\frac{a_i - \mu^{(s)}}{\sigma^{(s)}}\right)}{\phi\left(\frac{b_i - \mu^{(s)}}{\sigma^{(s)}}\right) - \phi\left(\frac{a_i - \mu^{(s)}}{\sigma^{(s)}}\right)}, \\ S_2^{(s)} &= \sum_{i=m+1}^n \int_{a_i}^{b_i} z_i^2 f(z_i|\boldsymbol{\theta}^{(s)}) dz_i \\ &= (n-m) \left\{ (\mu^{(s)})^2 + \sigma^{2(s)} \right\} \\ &\quad - \sigma^{(s)} \sum_{i=m+1}^n \frac{(\mu^{(s)} + b_i) \phi\left(\frac{b_i - \mu^{(s)}}{\sigma^{(s)}}\right) - (\mu^{(s)} + a_i) \phi\left(\frac{a_i - \mu^{(s)}}{\sigma^{(s)}}\right)}{\phi\left(\frac{b_i - \mu^{(s)}}{\sigma^{(s)}}\right) - \phi\left(\frac{a_i - \mu^{(s)}}{\sigma^{(s)}}\right)}. \end{aligned}$$

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$$\begin{aligned} S_1^{(s)} &= \sum_{i=m+1}^n \int_{a_i}^{b_i} z_i f(z_i|\boldsymbol{\theta}^{(s)}) dz_i \\ &= (n-m)\mu^{(s)} - \sigma^{(s)} \sum_{i=m+1}^n \frac{\phi\left(\frac{b_i - \mu^{(s)}}{\sigma^{(s)}}\right) - \phi\left(\frac{a_i - \mu^{(s)}}{\sigma^{(s)}}\right)}{\Phi\left(\frac{b_i - \mu^{(s)}}{\sigma^{(s)}}\right) - \Phi\left(\frac{a_i - \mu^{(s)}}{\sigma^{(s)}}\right)}, \\ S_2^{(s)} &= \sum_{i=m+1}^n \int_{a_i}^{b_i} z_i^2 f(z_i|\boldsymbol{\theta}^{(s)}) dz_i \\ &= (n-m) \left\{ (\mu^{(s)})^2 + \sigma^{2(s)} \right\} \\ &\quad - \sigma^{(s)} \sum_{i=m+1}^n \frac{(\mu^{(s)} + b_i) \phi\left(\frac{b_i - \mu^{(s)}}{\sigma^{(s)}}\right) - (\mu^{(s)} + a_i) \phi\left(\frac{a_i - \mu^{(s)}}{\sigma^{(s)}}\right)}{\Phi\left(\frac{b_i - \mu^{(s)}}{\sigma^{(s)}}\right) - \Phi\left(\frac{a_i - \mu^{(s)}}{\sigma^{(s)}}\right)}. \end{aligned}$$