

Data Science and Machine Learning:

Mathematical and Statistical Methods

Errata

(Last Update 31st May 2021)

1. Page 37, line 3 from the top: replace $\mathbb{E}Y_i$ with $\mathbb{E}_{\mathbf{X}}Y_i$.
2. Page 38, lines 3,4 in second paragraph: replace $\ell_{\mathcal{T}_{-k}}$ symbol with ℓ_{C_k} .
3. Page 38, first line in displayed equation: replace $\ell_{\mathcal{T}_{-k}}$ symbol with $\ell_{C_k}(g_{\mathcal{T}_{-k}})$.
4. Page 72, Line -2: ... in terms of the probability ... (remove repeated “the”).
5. Page 100, Line -8: $(1 - \alpha v)$ should be $(1 - \alpha)v$.
6. Page 162: Line 12: $\Sigma^{1/2}\mathbf{x}$ should be $\Sigma^{-1/2}\mathbf{x}$.
7. Page 162: Lines 17 and 20: $\Sigma^{1/2}(\mathbf{x}_i - \boldsymbol{\mu})$ should be $\Sigma^{-1/2}(\mathbf{x}_i - \boldsymbol{\mu})$.
8. Page 178: fourth line below Table 5.1: replace “qualitative” with “quantitative”.
9. Page 179, fourth line in Example 5.5: replace “row-wise” with “column-wise” and the vector \mathbf{y} with $\mathbf{y} = [9.2988, 8.2111, 9.0688, 8.2552, 9.4978, \dots, 8.9485]^\top$.
10. Page 181, formula for R^2_{adjusted} at the bottom: replace $n - p - 1$ in the formula with $n - p$.
11. Page 184, formula for F_i should have the norms squared:

$$F_i = \frac{\|\mathbf{Y}^{(i)} - \mathbf{Y}^{(i-1)}\|^2/p_i}{\|\mathbf{Y} - \mathbf{Y}^{(d)}\|^2/(n-p)}.$$

12. Page 211, Exercise 12 (b): \mathbf{P}_{ii} should be $(1 - \mathbf{P}_{ii})$; that is 1 minus the i -th leverage.
13. Page 221, Line 8: ... one obtains the so-called ...
14. Page 219, Line -2: ... only β_1 is regularized.
15. Page 247, Algorithm 6.8.1, Line 1: \mathbb{R}^p should be \mathbb{R}^n .
16. Page 248, Algorithm 6.8.2, Line 1: Set $\mathbf{B} \leftarrow (n\gamma\mathbf{I}_p)^{-1}$.
17. Page 235, Line 7: $\int_0^1 (g''(x))^2 dx$ instead of $\int_0^1 (g'')^2 dx$.
18. Page 273, 3rd line under Figure 7.9: The results are summarized in Table 7.6.
19. Page 329, line 12 from below: change y_{i-k} to y_{i-k+1} .
20. Page 331, last displayed equation:

$$\frac{\partial C}{\partial \mathbf{b}_l} = \frac{\partial \mathbf{z}_l}{\partial \mathbf{b}_l} \frac{\partial C}{\partial \mathbf{z}_l} = \boldsymbol{\delta}_l, \quad l = 1, \dots, L.$$

21. Page 335, Algorithm 9.4.2, Line 2: ... using $\frac{\partial C}{\partial g} = 1 \dots$
22. Page 340, second displayed line:

$$[p_0, p_1, p_2, p_3] = [1, 20, 20, 1].$$
23. Page 341, Line 3: Remove the line $S = \text{RELU}.$
24. Page 351, Exercise 7(b): In the displayed formula, \mathbf{B} should be replaced with $\mathbf{B}^{-1}.$
25. Page 362, First sentence in paragraph above Theorem A.4: ... the matrix \mathbf{P} projects any vector in \mathcal{V} onto itself.
26. Page 362, Sentence above Theorem A.4: ... where \mathbf{U} is not ...
27. Page 380, third line from below: change b_{i-k} to $b_{i-k+1}.$
28. Page 394, line 5: ... can be computed with the aid ... (missing “the”)
29. Page 404, last two lines: replace H with $\mathbf{H}.$
30. Page 414, Section B.3.4: Replace ℓ with $\ell_\tau.$
31. Page 433, displayed equation in the proof of Theorem C.4: replace $|\mathbf{J}_{g^{-1}}(z)|$ with $|\det(\mathbf{J}_{g^{-1}}(z))|.$
32. Page 439, line 4: is equal to $\Gamma(\alpha)\lambda^{-\alpha}$ times ...
33. Page 442, 4th line from the bottom: $x \geq c$ should be $x > c.$
34. Page 445, halfway on the page: $|e^{ix} - 1| = \left| \int_0^x i e^{i\theta} d\theta \right| \leq \left| \int_0^x |i e^{i\theta}| d\theta \right| = |x|.$
35. Page 446, displayed equation below (C.37): $O(t/n)$ should be $o(t/n),$ and in the next displayed equation, $o(1)$ should be $o(1/n).$
36. Page 448, line 2: $O(t^3/n^{3/2})$ should be $o(t^2/n).$
37. Page 456, Sentence under (C.47): Similar to the one-dimensional case ($d = 1$), replacing the factor $1/n$ with $1/(n-1)$ gives an unbiased estimator, called the *sample covariance matrix.*
38. Page 511, line 13 from above: ‘expectation of’.