- Page 238, the last equation should read:

$$\boxed{\sqrt{N}(\hat{\boldsymbol{\theta}}_{LS} - \boldsymbol{\theta}_0) \longrightarrow \mathcal{N}(\mathbf{0}, \sigma_\eta^2 \Sigma_x^{-1}),} \tag{6.10}$$

- Page 239, second line from top should read:

$$\hat{\boldsymbol{\theta}}_{LS} \sim \mathcal{N}(\boldsymbol{\theta}_0, \frac{\sigma_\eta^2}{N} \Sigma_x^{-1}).$$

- Page 244, the axes in the figure should be x_1 and x_2 instead of $\boldsymbol{x}_1$ and $\boldsymbol{x}_2$, as shown below:

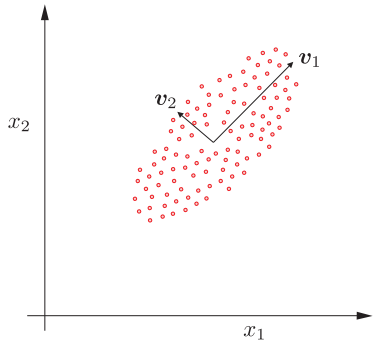

Figure 6.4: The singular vector $\boldsymbol{v}_1$, which is associated with the the singular value $\sigma_1 > \sigma_2$, points to the direction where most of the (variance) activity in the data space happens. The variance in the direction of $\boldsymbol{v}_2$ is smaller.