

- Page 659, Eq. (13.59) should read:

$$\begin{aligned} L(\boldsymbol{\alpha}, \beta) &:= \ln p(\mathbf{y}; \boldsymbol{\alpha}, \beta) \\ &= -\frac{N}{2} \ln(2\pi) - \frac{1}{2} \ln |\beta^{-1} I + \Phi A^{-1} \Phi^T| \\ &\quad - \frac{1}{2} \mathbf{y}^T (\beta^{-1} I + \Phi A^{-1} \Phi^T)^{-1} \mathbf{y}. \end{aligned} \quad (13.59)$$

- Page 660, last line above Eq. (13.64), should read: “for the indicator variables, that is,”
- Page 688, the equation in line 10 from top should read:

$$\mu_x = \mathbb{E}[\mathbf{f}(\mathbf{x})], \quad \text{cov}_f(\mathbf{x}, \mathbf{x}') = \mathbb{E}[(\mathbf{f}(\mathbf{x}) - \mu_x)(\mathbf{f}(\mathbf{x}') - \mu_{x'})].$$

- Page 688, line 11 from top should read: “A Gaussian process is said to be *stationary* if $\mu_x = \mu$ and its covariance function is of the form (see)”
- Page 688, line 15 from top should read “the Gaussian process is called *homogeneous*. From now on, we will assume $\mu_x = 0$. Before we proceed...”