

Errata File for Second Edition

Daniel Sorensen

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This errata file contains a list of errors and modifications to the manuscript's second edition.

1. Page 171, the first partial derivative below Eq. (4.62).

CHANGE:

$$\frac{\partial \ln p(a, b|y, b_0, a_0, B, G, R)}{\partial b} = -B^{-1}(b - b_0) + XR^{-1}(y - Xb - Za)$$

TO:

$$\frac{\partial \ln p(a, b|y, b_0, a_0, B, G, R)}{\partial b} = -B^{-1}(b - b_0) + X'R^{-1}(y - Xb - Za)$$

2. Page 172, top.

CHANGE: "When B^{-1} implying $B = \infty \dots$ "

TO: "When and if $B^{-1} = 0$ implying $B = \infty \dots$ "

3. Page 353, Eq. (7.41), remove "comma" before " $i = 1, \dots, m$ "

CHANGE:

$$y|\mu, \alpha, \delta, \sigma^2 \sim N\left(1\mu + \sum_{i=1}^m X_i(\alpha_i \delta_i), I\sigma^2\right), \quad i = 1, \dots, m \quad (7.41)$$

TO:

$$y|\mu, \alpha, \delta, \sigma^2 \sim N\left(1\mu + \sum_{i=1}^m X_i(\alpha_i \delta_i), I\sigma^2\right), \quad i = 1, \dots, m \quad (7.41)$$