Errata File for Second Edition

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