**Errata for the second printing**

[Second printing can be identified by a note at the bottom of p xvi starting "Second printing: We thank ..."]

p. 50, algorithm 3.3, line 15 and 16, the term "+\sumi\log(...)" has the wrong sign, the correct term is "-\sum\_i\log(...)" in both line 15 and 16. (thanks to Chris Mansley)

p. 51, algorithm 3.4, line 11, two occurrences of "R" should be "R\_c". A simpler expression is "**c** := E\_c(MT\(M\**b**))". (thanks to Yang Song and Chris Mansley)

p. 56, above eq. (3.61) "the role of W" should be "the role of W^{-1}".

p. 97, the eigenfunction given in eq. (4.40) is not normalized. It can be shown using eq 7.374.1 in Gradshteyn and Ryzhik (1980) that "\phi\_k(x) = h\_k \exp(-(c-a)x^2) H\_k(\sqrt{2c}x)" is normalized wrt p(x) by setting "h\_k^{-2} = \sqrt{a/c} 2^k k!". (thanks to Christian Walder)