Errata

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Mixed Models: Theory and Applications, Hoboken, NJ: Wiley, 2004.
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1. p. 688. Typo in the reference: Rice, J.A. (1995). *Mathematical Statistics and Data Analysis*, 2nd ed. Belmon, CA: Duxbury Press. Should be: Rice, J.A. (1995). *Mathematical Statistics and Data Analysis*, 2nd ed. Belmon**t**, CA: Duxbury Press.

2. p. 54. In the 10th line from the top instead $\mathbf{Z}_i^+ = (\mathbf{Z}_i'\mathbf{Z}_i)^{-1}\mathbf{Z}_i$ it should be $\mathbf{Z}_i^+ = (\mathbf{Z}_i'\mathbf{Z}_i)^{-1}\mathbf{Z}_i'$.

3. p. 59. $\mathbf{V}^{-1}$ is missing in the second displayed equation from the bottom and equation (2.46). Thus they should be

$$l(\widehat{\mathbf{e}}, \boldsymbol{\theta}) = -\frac{1}{2}[\ln\left|\mathbf{X}'\mathbf{V}^{-1}\mathbf{X}\right| + \ln|\mathbf{V}| + \widehat{\mathbf{e}}'\mathbf{V}^{-1}\widehat{\mathbf{e}}.$$

   and

$$l_R(\boldsymbol{\beta}, \boldsymbol{\theta}) = -\frac{1}{2}\left[\ln\left|\mathbf{X}'\mathbf{V}^{-1}\mathbf{X}\right| + \ln|\mathbf{V}| + (\mathbf{y} - \mathbf{X}\boldsymbol{\beta})'\mathbf{V}^{-1}(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})\right]$$

4. p. 66. In the second line from the bottom instead ith row it should be jth row.

5. p. 67. In the second displayed equation from the bottom instead m it should be n_i.

6. p. 80. The first displayed equation with $|\widehat{\mathbf{D}}_{ML}|$ is incorrect. It should be

$$|\widehat{\mathbf{D}}_{ML}| \le \exp\left(\frac{N_T}{N}\ln\frac{\widehat{\sigma}_{OLS}^2}{\widehat{\sigma}_{XZ}^2} - \frac{1}{N}\sum \ln|\mathbf{Z}_i'\mathbf{Z}_i|\right).$$

7. p. 106. In Example, it was suggested to remove the row/column with maximum variance. Vice verse, the row/column with **minimum** variance should be removed.

8. p. 271. The two sums in the EFS equation should be removed because they are used in equations (5.45) and (5.46), it should be

$$\begin{bmatrix} \beta \\ \nu \end{bmatrix}_{s+1} = \begin{bmatrix} \beta \\ \nu \end{bmatrix}_s + \lambda_s \left(\begin{bmatrix} \frac{\partial l}{\partial \beta} \\ \frac{\partial l}{\partial \nu} \end{bmatrix} \begin{bmatrix} \frac{\partial l}{\partial \beta} \\ \frac{\partial l}{\partial \nu} \end{bmatrix}' \right)^{-1} \begin{bmatrix} \frac{\partial l}{\partial \beta} \\ \frac{\partial l}{\partial \nu} \end{bmatrix}.$$

9. p. 280. FIGURE 5.10. The horizontal dotted line starting at the left most point of the curve is missing. This line represents the variance of the univariate model at $\rho = 0$.

10. p. 289. Instead $\mathbf{C}_i^{-1}\mathbf{y}_i \sim \mathcal{N}(\mathbf{C}_i^{-1}\mathbf{X}_i\boldsymbol{\beta}, \mathbf{I})$ it should be $\mathbf{C}_i^{-1/2}\mathbf{y}_i \sim \mathcal{N}(\mathbf{C}_i^{-1/2}\mathbf{X}_i\boldsymbol{\beta}, \mathbf{I})$

11. p. 402-403. $\mathbf{G}_i = \mathbf{H}_i$.

12. p. 406. There should be **no** term $e^{\boldsymbol{\beta}'\mathbf{x}_{ij}}$ in the expression for v_{ijl}. Thus, the correct expression is

$$v_{ijl} = e^{\boldsymbol{\beta}'(\mathbf{x}_{ij}+\mathbf{x}_{il})+(\mathbf{z}_{ij}+\mathbf{z}_{il})'\mathbf{D}_*(\mathbf{z}_{ij}+\mathbf{z}_{il})/2} - e^{\boldsymbol{\beta}'(\mathbf{x}_{ij}+\mathbf{x}_{il})+\mathbf{z}'_{ij}\mathbf{D}_*\mathbf{z}_{ij}/2+\mathbf{z}'_{il}\mathbf{D}_*\mathbf{z}_{il}/2}$$

13. p. 480 and p. 600. "Fixed Simulated Likelihood" should be "Fixed Sample Likelihood."

14. p. 523. The matrix inverse of $\mathbf{X}_i$ in first formula is wrong. Thus instead $\mathbf{H} = \sum_{i=1}^{N} \mathbf{X}'_i\mathbf{V}_i^{-1}\mathbf{X}_i^{-1}$ should be

$$\mathbf{H} = \sum_{i=1}^{N} \mathbf{X}'_i\mathbf{V}_i^{-1}\mathbf{X}_i.$$