Brian S. Everitt and Torsten Hothorn

An Introduction to Applied Multivariate Analysis with R

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Errata

Errata for Everitt and Hothorn (2011).

1.1 List of Typos

- Table 4.1: distance SEA ATL is 2181, not 218 (corrected in data set)
- page 139:

$$\mathbf{y} = \mathbf{C}\boldsymbol{\Psi}_x\mathbf{f} + \mathbf{C}\mathbf{u}$$

needs to read

$$\mathbf{y} = \mathbf{C}\boldsymbol{\Lambda}_x\mathbf{f} + \mathbf{C}\mathbf{u}$$

and

$$\mathsf{Var}(\mathbf{y}) = \mathbf{C}\boldsymbol{\Sigma}\mathbf{C} = \mathbf{C}\boldsymbol{\Lambda}_x\mathbf{C} + \mathbf{C}\boldsymbol{\Psi}_x\mathbf{C}.$$

needs to read

$$\mathsf{Var}(\mathbf{y}) = \mathbf{C}\boldsymbol{\Sigma}\mathbf{C} = \mathbf{C}\boldsymbol{\Lambda}_x\boldsymbol{\Lambda}_x^{\top}\mathbf{C} + \mathbf{C}\boldsymbol{\Psi}_x\mathbf{C}.$$

(spotted by Kwok P Chun)
- page 68:
$$\mathbf{R} = \begin{pmatrix} 1.0 & r \\ r & 0.1 \end{pmatrix}$$

needs to read
$$\mathbf{R} = \begin{pmatrix} 1.0 & r \\ r & 1.0 \end{pmatrix}$$

(spotted by Andreas Artemiou)

- page 137

$$\boldsymbol{\Lambda} = \begin{pmatrix} \lambda_{11} & \ldots & \lambda_{1k} \\ \vdots & & \vdots \\ \lambda_{q1} & \ldots & \lambda_{qk} \end{pmatrix}, \quad \mathbf{f} = \begin{pmatrix} f_1 \\ \vdots \\ f_q \end{pmatrix}, \quad \mathbf{u} = \begin{pmatrix} u_1 \\ \vdots \\ u_q \end{pmatrix}$$

needs to read

$$\boldsymbol{\Lambda} = \begin{pmatrix} \lambda_{11} & \ldots & \lambda_{1k} \\ \vdots & & \vdots \\ \lambda_{q1} & \ldots & \lambda_{qk} \end{pmatrix}, \quad \mathbf{f} = \begin{pmatrix} f_1 \\ \vdots \\ f_k \end{pmatrix}, \quad \mathbf{u} = \begin{pmatrix} u_1 \\ \vdots \\ u_q \end{pmatrix}$$

(spotted by Andreas Artemiou)

References

Everitt, B.~S. and Hothorn, T. (2011), *An Introduction to Applied Multivariate Analysis with R*, New York: Springer-Verlag, ISBN 978-1-4419-9649-7.