

Errata for “MPhil Econometrics – Limited Dependent Variables and Selection”

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This document contains errata for my lecture slides on limited dependent variables and selection models. The times and dates given below refer to the *most recent version* of the document that contained the error. Subsequent versions have been corrected.

Version: 2020-01-26 at 22:50:29 All of these are “minor errors”

- Lecture 1
 - Slide 8: “What parameter value θ_0 ” should be “What parameter value θ_o ”
 - Slide 11: the denominator of the definition of \mathbf{J} at the bottom of the slides contains a ∂^2 that should be simply ∂
 - Slide 13: \mathbf{y} in the definitions of \mathbf{J} and \mathbf{K} should be \mathbf{y}_i to be consistent with the rest of the slide
 - Slide 14: at the bottom of the slide $\hat{\mathbf{J}}^{-1}\mathbf{K}\hat{\mathbf{J}}^{-1}$ should be $\hat{\mathbf{J}}^{-1}\hat{\mathbf{K}}\hat{\mathbf{J}}^{-1}$, i.e. the \mathbf{K} should have a “hat” over it
 - Slide 16: the left hand side of the second to last displayed equation on the slide reads $\mathbb{E} \left[\frac{\partial \log f(\mathbf{y}|\boldsymbol{\theta}_o)}{\partial \theta} \right]'$ but the $'$ should be deleted
 - Slide 21: At the bottom left of the slide y_n should be y_N
 - Slide 21: Two instances of y_n should be y_N