

Mathematical Statistics, 2nd Edition: Corrections to the 1st print

Page 14, in Theorem 1.3, “whose integral w.r.t. $\nu_1 \times \nu_2$ exists” should be replaced by “either $f \geq 0$ or f is integrable w.r.t. $\nu_1 \times \nu_2$ ”.

Page 21, for the m.g.f. of the double exponential distribution, $t \in \mathcal{R}$ should be $|t| < \theta^{-1}$.

Page 21, for the m.g.f. of the logistic distribution, $|t| < \sigma$ should be $|t| < \sigma^{-1}$.

Page 27, the line after formula (1.35): C should be C^τ

Page 27, the second line after formula (1.35): XX^τ should be $X^\tau X$

Page 35, lines -4 , -6 , and -7 : the sum should start from $j = 0$

Page 43, the line before formula (1.65): \mathcal{B} should be \mathcal{B}^n .

Page 80, in Exercise 80, $P(\theta t)$ should be $P(t/\theta)$

Page 83, in Exercise 90, φ should be increasing.

Page 144, in Exercise 19, X_i 's and Y_i 's are independent.

Page 154, in Exercise 85, part (b) should be “Find an estimator in \mathfrak{S} that is approximately unbiased”.

Page 156, in Exercise 96, j^* is the smallest integer should be j^* is the largest integer

Page 195, part (b) of Lemma 3.3: the condition “ $a_n/a_{n+1} \rightarrow 1$ ” should be added.

Page 195, lines 12-13: “ $n^{-1} \sum_{i=1}^n t_i \rightarrow d$ and $c > d^2$ ” should be added.

Page 218, in Exercise 5, $\theta_2 > 0$ and $n > 2$

Page 220, in Exercise 22, $n > 1$

Page 224-225, in Exercise 67 and Exercise 72(g), $\mathcal{R}(Z)$ should be $\mathcal{R}(Z^\tau)$.

Page 229, in Exercise 107, $f_{\alpha,\beta}(x)$ should be $\alpha\beta^{-\alpha}x^{\alpha-1}I_{(0,\beta)}(x)$

Page 238, line 9: $P_{\theta|\xi}$ should be $\Pi_{\theta|\xi}$.

Page 238, line 18: “given θ and ξ ” should be “given ξ ”.

Page 281, line 2: $g(t)$ should be $\log \frac{t}{m-t}$.

Page 281, line 4: $g(t)$ should be $\Phi^{-1}(t/m)$.

Page 299, part (e) of Exercise 1 should be replaced by

(e) X_1, \dots, X_n are i.i.d. from the exponential distribution $E(\theta, 1)$, $\theta \in \mathcal{R}$, and Π has a Lebesgue p.d.f. $b^{-1}e^{-a/b}e^{\theta/b}I_{(-\infty,a)}(\theta)$, $a \in \mathcal{R}$, $b > 0$.

Page 304, parts (b) and (c) of Exercise 32 should be replaced by

(b) under the squared error loss for estimating θ , the Bayes estimator $(n\bar{X} + \gamma^{-1})/(n + \alpha - 1)$ is admissible, but the limit of Bayes estimators, $n\bar{X}/(n + \alpha - 1)$ with an $\alpha \neq 2$, is inadmissible.

Page 307, in Exercise 52, add the condition $\text{Var}(U) < \infty$.

Page 307, in Exercise 59, $Pa(\alpha, \sigma)$ should be $Pa(\sigma, \alpha)$.

Page 313, in Exercise 107, add the condition $xf'(x)/f(x)$ is continuous in x .

Page 334, line 14: a $-$ sign should be added to the last $\exp\{ \}$.

Page 352, formulas (5.68) and (5.69): m_p should be replaced by $m_p + 1$ when np is not an integer.

Page 353, line 3: The condition $F(\theta_o) = p$ should be added.

Page 357, in formula (3.77), $n - 2m_\alpha$ should be $n - 2\alpha n$.

Page 369, line 10, $-CF(\gamma - C) + C[1 - F(\gamma + C)]$ should be $CF(\gamma - C) - C[1 - F(\gamma + C)]$.

Page 376, line -6 : $\hat{\theta}_{-i}$ should be replaced by $\hat{\theta}_{-i} - \bar{\theta}_n$.

Page 389, in Exercise 69, add the condition $\int_0^1 J(t)dt = 1$.

Page 392, in Exercise 111, \hat{c}_4 should be $\hat{c}_4 - \hat{c}_2^2$.

Page 394, line -5 : $\gamma(-\infty)$ should be $\gamma(0)$.

Page 416, line 5: the θ should be defined as $\theta = \frac{a^\tau \eta - \theta_0}{a_1 \sigma^2}$.

Page 416, line 6: $\|Y_1\|^2 + \|Y_2\|^2$ should be replaced by $\|Y_1\|^2 + \|Y_2\|^2 - \frac{2\theta_0 Y_{11}}{a_1}$.

Page 457, lines 5 and 7, θ_0 should be a_0

Page 459, in Exercise 36, μ/σ should be $(\mu - \mu_0)/\sigma$ and $|\mu|/\sigma$ should be $|\mu - \mu_0|/\sigma$.

Page 460, exercise 47: in (a)-(c), θ_j 's and γ_j 's should be switched.

Page 476, in formula (7.4), $1 - \alpha_1$ should be α_1 and α_2 should be $1 - \alpha_2$.

Page 529, in Exercise 17, T should be $X - r$.