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Misprints and Errors

1. Page xix, line 8. For “variation” read “variational”.
2. Page xix, line –9. For “Jacco Thyssen” read “Jacco Thijssen”.
3. Page 32, Question 3. For “it it” read “if it”.
4. Page 100, line 8. For “ $C\theta,1$ ” read “ $C(\theta,1)$ ”.
5. Page 125, line –9. For “ $C\theta,1$ ” read “ $C(\theta,1)$ ”.
6. Page 128, line 4. For “ $(\bar{x}-\theta)/(s/\sqrt{n}) \sim_{n-1}$ ” read “ $(\bar{x}-\theta)/(s/\sqrt{n}) \sim t_{n-1}$ ”.
7. Page 128, footnote. For “ $D_{KL}(1|2)$ ” read “ $D_{KL}(1|2)$ ”.
8. Page 341, line –9. For

$$\frac{1}{n} \sum_{i=1}^n \frac{f(x_i)q(x_i)}{p(x_i)} = \sum_{i=1}^n (2\pi)^{-\frac{1}{2}} \exp \left[-\frac{1}{2}x_i^2 + x_i - 4 \right].$$

read

$$\frac{1}{n} \sum_{i=1}^n \frac{f(x_i)q(x_i)}{p(x_i)} = \frac{1}{n} \sum_{i=1}^n (2\pi)^{-\frac{1}{2}} \exp \left[-\frac{1}{2}x_i^2 + x_i - 4 \right].$$

9. Page 341, line –4 For

$$\mathbb{E}w(x) = \mathbb{E} \left(\frac{f(x)q(x)}{p(x)} \right) = \int \left(\frac{f(x)q(x)}{p(x)} \right) dx = \int f(x)q(x) dx = \theta$$

read

$$\mathbb{E}w(x) = \mathbb{E} \left(\frac{f(x)q(x)}{p(x)} \right) = \int \left(\frac{f(x)q(x)}{p(x)} \right) p(x) dx = \int f(x)q(x) dx = \theta$$

10. Page 189, line –3. For “1210” read “1.210”.

11. Page 445. Insert among references

Gaver, D. and O’Muircheartaigh, I., Robust empirical Bayes analysis of event rates, *Technometrics*, **29** (1) (1987), 1–15.

12. Page 453. Insert among references

Walther, G., Inference and modelling with log-concave distributions, *Statistical Science*, **24** (2009), 319–327.

13. Page 461. Include in index

Stein estimator, 264

Revised 14 November 2016.