

ST 762, FALL 2009
NONLINEAR MODELS FOR UNIVARIATE AND
MULTIVARIATE RESPONSE
ERRATA LIST

The following is a running of list of typos and other errors found in the class notes. It was last updated on

October 13, 2009

Errata are identified by page and line number, e.g. p. 29.4 means the erratum occurs on page 29, line 4 from the top. When it is more convenient to count from the bottom of the page, the line number will be negative, e.g. p. 29.-5 means the erratum occurs on page 29, line 5 from the bottom.

<i>Page</i>	<i>Erratum and correction</i>
216.11	Should be $\mathbf{A}_{n2} \rightarrow -\mathbf{\Sigma}_{WLS}^{-1}$
216.13	Should be $\mathbf{A}_n \rightarrow -\mathbf{\Sigma}_{WLS}^{-1}$
262.-1	The limit in probability should be $\beta_0^2(1 + \sigma_0^2\beta^{2\theta_0})$
267.-8	Should be $\log\{1 + 2Cn^{-1/2}h_j(\boldsymbol{\beta}_0, \boldsymbol{\theta}_0)\}$
272.-3	Should be $\text{var}\{n^{1/2}(\hat{\boldsymbol{\beta}}_{GLS} - \boldsymbol{\beta}_0)\} = n\text{var}\{(\hat{\boldsymbol{\beta}}_{GLS} - \boldsymbol{\beta}_0)\} \approx \sigma_0^2\mathbf{\Sigma}_{WLS}$
279.-10	Should be $(\hat{\boldsymbol{\theta}} - \boldsymbol{\theta}_0) = O_p(n^{-1/2})$