ERRATA for Statistical Theory and Inference

p. 30, line -2 Replace $y_2 = b$ by $y_1 = b$.

p. 30, line -1 The last dy_2 should be a dy_1.

p. 31, line 6 The last dy_2 should be a dy_1.

p. 117, line 14 Should say $d_2 > 0$, not $d_2 > \theta$.

p. 278, line 12: Replace by

$$\begin{pmatrix} \frac{1}{\sqrt{n_1}} & \frac{-1}{\sqrt{n_2}} \end{pmatrix} \begin{pmatrix} \sqrt{n_1}(\overline{X} - \mu_1) \\ \sqrt{n_2}(\overline{Y} - \mu_2) \end{pmatrix} = \overline{X} - \overline{Y} - (\mu_1 - \mu_2) \xrightarrow{D} N(0, \frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}).$$

by

$$\sqrt{n}[(\overline{X} - \overline{Y}) - (\mu_1 - \mu_2)] \xrightarrow{D} N(0, \frac{\sigma_1^2}{\pi_1} + \frac{\sigma_2^2}{\pi_2}).$$

p. 409, 8.34 c) The method of moments estimator of ρ is $\hat{\rho} = \dfrac{1}{1 + \overline{Y}}$.