KTH Engineering Sciences
Harald Lang 11/1-09

Typographical errors I have currently found in Bruce Hansen's course notes 2008. I will update if I find more.

p.7   bottom line. There is a $'$ missing on the first β in the last term: $\beta' \mathrm{E}(xx')\beta$.

p.8   first formula: same as above.

p.12   Exercise 3: $P(y_i = k \mid \ldots)$ should be $P(y_i = j \mid \ldots)$

p.69   third paragraph: $\frac{1}{n}\sum_{i=1}^{n} \mathrm{sgn}(y_i - \theta)$ is not an equation.

p.69   formula (5.10). In general this equation has no exact solution.

p.153 row 6 from bottom: There is a $^{-1}$ missing on the last parenthesis:
$A^{-1} - (A+C)^{-1} = A^{-1}(A^{-1} + C^{-1})^{-1}A^{-1}$

p.153 row 5 from bottom: There is a $'$ missing:
$A^{-1} = A'$.

p.173 Markov's inequality: What has the function g got to do with anything? For any random variable $Y \geq 0$ it holds that $P(Y > \alpha) \leq \alpha^{-1}\mathrm{E}[Y]$, $\alpha > 0$.