

Semiparametric Regression

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Errata

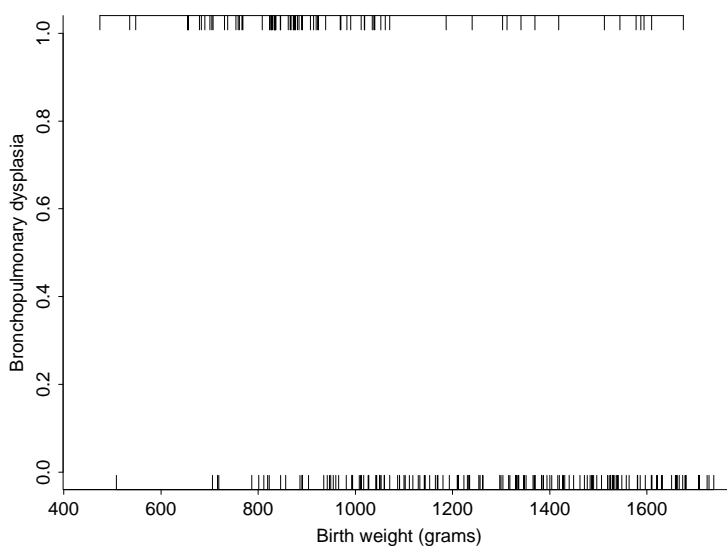
- 1 p.9, line -16. “zero-coupon bond sells for \$85” should be “zero-coupon bond sells for \$83”.
- 2 p.40, line 7. “boundaries of the bar” should be “boundaries of the band”.
- 3 p.49, line 10. “Marquandt” should be “Marquardt”.
- 4 p.56, line 7. “st. dev. (β_i)” should be “st. dev. ($\hat{\beta}_i$)”.
- 5 P.139,

$$\begin{aligned} E\{\tilde{f}(x) - f(x)|\mathbf{u}\} &= \mathbf{X}_x\{E(\tilde{\beta}|\mathbf{u}) - \tilde{\beta}\} + \mathbf{Z}_x\{E(\tilde{\mathbf{u}}|\mathbf{u}) - \mathbf{u}\} \\ &= -\frac{\sigma_\varepsilon^2}{\sigma_u^2} \mathbf{C}_x (\mathbf{C}^\top \mathbf{C} + \frac{\sigma_\varepsilon^2}{\sigma_u^2} \mathbf{D})^{-1} \begin{bmatrix} \mathbf{0} \\ \mathbf{u} \end{bmatrix} \end{aligned}$$

should be

$$\begin{aligned} E\{\tilde{f}(x) - f(x)|\mathbf{u}\} &= \mathbf{X}_x\{E(\tilde{\beta}|\mathbf{u}) - \beta\} + \mathbf{Z}_x\{E(\tilde{\mathbf{u}}|\mathbf{u}) - \mathbf{u}\} \\ &= -\frac{\sigma_\varepsilon^2}{\sigma_u^2} \mathbf{C}_x (\mathbf{C}^\top \mathbf{C} + \frac{\sigma_\varepsilon^2}{\sigma_u^2} \mathbf{D})^{-1} \begin{bmatrix} \mathbf{0} \\ \mathbf{u} \end{bmatrix} \end{aligned}$$

- 6 p.183. Line -12: $df_{\text{fit, smaller}} - df_{\text{fit, larger}}$ should be $df_{\text{res, smaller}} - df_{\text{res, larger}}$.
- 7 p.195. The data are missing from Figure 10.1. Here is the plot that should have appeared.



- 8 p.219. In Section 11.4, \mathbf{X} should be replaced by \mathbf{C} throughout this section.
- 9 p.370. Parise et al. (2001). The paper is in *JRSS-C, Applied Statistics*. The order of the authors is Parise, Wand, Ruppert, and Ryan.