

Erratum for
MATHEMATICAL STATISTICS FOR
Economics and Business
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 (All Errata items corrected in 3rd printing)

Page #	Line #	Correction
i	16	Change the word “to” to “too”.
i	20	Change the word “nor” to “now”.
x	4-5	Remove the words “is useful only after one has the fundamental statistical techniques”.
x	9	Capitalize the word “university”.
x	22	Change the word “to numerous” to “too numerous”.
x	27	Change the word “which” to “wish”.
xvi	6	Remove this subheading from list.
28	14	End of sentence should read “the theorem holds (see Def. 1.12).”
40	Column 1 Line 6	Change the words “memory chip” to “circuit breaker”.
49	24	Change $\sum_{x \in A} (x)$ to $\sum_{x \in A} f(x)$
53	14	Change “Def. 2.3” to “Def. 2.4”
62	5	Where equation reads “ $I_{(0,6)}(b) \dots$ ” change to “ $I_{(0,6)}(b) + \dots$ ”
65	30	Where equation reads “ $f(x) = 0$ ” change to “ $f_c(x) = 0$ ”
73	13	Add bolding to (a) and (b)’s
73	15	Remove bolding from $\mathbf{a}_i \leq \mathbf{b}_j$
73	16	Remove bolding from $\mathbf{a}_i < \mathbf{b}_j$
104	Column 2 Line 36	Change equation to read $f(e) = .025I_{(-20,20)}(e)$

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105	Column 1 Line 12	Change equation to read $F(b) = (5/3) \left(.6 - .6^{\text{trunc}(b)+1} \right) I_{(0,\infty)}(b)$
106	Column 1 Line 10	Remove the 2 in the equation to read as follows $f(x, y, z) = \frac{2}{3}(x + y) \dots$
123	20	Change “Theorem 3.8” to “Theorem 3.7”.
135	14	Change “P(B) >” to “P(B) ≥”.
188	Figure 4-5	Change “α = 3” to “α = 4”.
189	33	Change “t < β ⁻¹ to t < (βc) ⁻¹ ”.
203	Footnote 7 Line 2	Bold the “0” in equation “ $[A - \lambda I]p = [0]$ ”.
206	29	Insert an “=” after second “A” in equation. Like $\Sigma_* = A \Sigma A' = \begin{bmatrix} 6850 & -3100 \\ -3100 & 3350 \end{bmatrix}$
209	14	Change equation to read $\frac{1}{(2\pi)^{n/2} \Sigma ^{1/2}} \exp \left(-\frac{1}{2} \begin{bmatrix} \mathbf{z}_{(1)} - \boldsymbol{\mu}_{(1)} \\ \mathbf{z}_{(2)}^0 - \boldsymbol{\mu}_{(2)} \end{bmatrix}' \Sigma^{-1} \begin{bmatrix} \mathbf{z}_{(1)} - \boldsymbol{\mu}_{(1)} \\ \mathbf{z}_{(2)}^0 - \boldsymbol{\mu}_{(2)} \end{bmatrix} \right)$ $= \frac{1}{(2\pi)^{(n-m)/2} \Sigma_{22} ^{1/2}} \exp \left(-\frac{1}{2} (\mathbf{z}_{(2)}^0 - \boldsymbol{\mu}_{(2)})' \Sigma_{22}^{-1} (\mathbf{z}_{(2)}^0 - \boldsymbol{\mu}_{(2)}) \right)$
210	12-13	Change equation to read $\exp \left[-\frac{1}{2} \begin{bmatrix} \mathbf{z}_{(1)} - \boldsymbol{\mu}_{(1)} \\ \mathbf{z}_{(2)}^0 - \boldsymbol{\mu}_{(2)} \end{bmatrix}' \Sigma^{-1} \begin{bmatrix} \mathbf{z}_{(1)} - \boldsymbol{\mu}_{(1)} \\ \mathbf{z}_{(2)}^0 - \boldsymbol{\mu}_{(2)} \end{bmatrix} + \frac{1}{2} (\mathbf{z}_{(2)}^0 - \boldsymbol{\mu}_{(2)})' \Sigma_{22}^{-1} (\mathbf{z}_{(2)}^0 - \boldsymbol{\mu}_{(2)}) \right]$ $= \exp \left[-\frac{1}{2} (\mathbf{z}_{(1)} \dots \right]$
210	16	Insert “ $-\frac{1}{2}$ ” after “exp[” in equation.
210	24	Capitalize X ₁ as E(X ₁ ...

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213	19	In equation, bold the “x” at “ $g_i(x)$ ”.
229	18	From “Intuitively”, it should read “we expect”.
287	11	Take out primes from equation, beginning with $G_{(1 \times k)} \dots$
291	Column 1 Line 14	Bold the “X” in the third phrase of “Does $\bar{X}_n \xrightarrow{d} \mu$ ”.
292	Column 1 Line 17	Change X_t to (X_t / N_t) .
293	Column 1 Line 22	Left justify and bold the number “12.”
293	Column 1 Line 22	Change “the Berry Eséen” to “Van Beeck’s”.
294	Column 2 Line 33	Change “the Berry Eséen” to “Van Beeck’s”.
294	Column 2 Line 35	Change “the Berry Eséen” to “Van Beeck’s”.
295	Column 2 Line 17	Change “is” to “are”
306	30	Change “interesting” to “interested”.
307	14	Change “with” to “without”
343	21	Add a “sub v” to the “Y” in equation “ $T_v = Z / (Y / v)^{1/2}$ ” .
356	Column 2 Line 12	Move right parenthesis to end of random interval expression. Should read like $(nS^2 / \chi_\alpha^2, nS^2 / \chi_{1-\alpha}^2)$.
360	Column 2 Line 31	Change “that all” to “that the sum of all”.
360	Column 2 Line 35	Change “continuously” to “sequentially”.
381	12	Change equation “ $t(0,0) = 1$ ” to “ $t(0,0) = 0$ ”.
385	26	Bold the “0” in $N(0, \Sigma_T)$.

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422	Column 2 Line 13	Change the division part of equation to “... $\frac{1}{(r_0 - 1)!(x - r_0)!}$...”.
422	Column 2 Line 21	Change the second beta in the equation to “B”, like “... $B(\alpha, \beta)$...”.
434	16	Bold the “b”’s in equation “ $\partial^2(e'e) / \partial b \partial b' = 2\mathbf{x}'\mathbf{x}$ ”.
434	30	Bold the “b”’s in equation “ $\mathbf{y}'\mathbf{y} = \mathbf{b}'\mathbf{x}'\mathbf{x}\mathbf{b} + \hat{\mathbf{e}}'\hat{\mathbf{e}}$ ”.
436	11	Insert a prime between “ $\mathbf{x}\mathbf{Y}$ ” in equation.
449	18	In equation move the right parenthesis to be directly after “ \bar{Y} ” like “... $(Y_i - \bar{Y})^2 / \dots$ ”.
475	20	Bold the “x”.
475	21	Bold the “x”.
475	26	Bold the “x”.
480	28	Bold “x”.
486	2	The “e” in the equation should not be subscripted. Equation should read like “ $f(x; \theta) = \frac{1}{\theta} e^{-x/\theta} \dots$ ”
511	26	Bold “0” in equation “ $x = [0]$ ”.
516	Figure 9-2 Third box	Equation should read as $(x_1, \dots, x_n) \sim f(x; \Theta) \in H \cup \bar{H}$
518	23	Line should read “with a priori certainty, ...” .
518	24	Line should read “dichotomous partition would include ...” .
531	Figure 9-6	Change .2 to .02 in equation “H: $p \leq .2$ ” .
555	30	Change “Theorem 9.8” to “Theorem 9.6” .
572	4	Change “n” to “r” in equation “ s_j, \dots, s_n ”.
574	35	Indent equation to line up with paragraph.
589	Column 2	Change “results in $\bar{x} = .84$ ” to “results in the geometric mean

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	Line 37	$\bar{x}_g = .84$ ”.
590	Column 2 Line 15	Change equation “ $s_1^2 = .0036$ ” to “ $s_2^2 = .0036$ ”.
606	21	Change “c;” to “c*.”
606	22	Change “c.” to “c*.”
639	24	Change the “r” in equation “ $N(0, (\mu'_r - \sigma^4))$ ” to “4”
661	18	Remove “s” from “Wilks” throughout paragraph.
665	34	Where equation reads “... $\cup [z_{\alpha/2, \infty})$...” change to “... $\cup [z_{\alpha/2}, \infty)$...”.
670	Column 1 Line 28	Subtract “-1” after the right parenthesis of equation “ $m = \min(n_1, n_2)$ ” .
673	Column 2 Last line	Change “if = .10” to “if $\alpha = .10$ ”.
692	Figure A-4	Missing line connecting arrow heads at equation R(f)
692	Figure A-4	Missing line connecting arrow heads at equation D(f) = A
703	Column 2 Line 19	Change “(b)” to “(a)”.
716	Column 2 line 3	Change page number of “Cartesian product” to “688”.