ERRATA

1. On page 172 of the text, in equation (10.1), in the line before equation (10.1), and in the two lines after equation (10.1), the $\theta$ should be $\hat{\theta}_n$, where $\hat{\theta}_n$ is our estimate for $\theta$ (i.e., a realization of $\hat{\Theta}_n$).

2. In Unit III of the text, page 280, the phrase “explicit expression for the parameter $\beta_0$” should be instead “explicit expression for the least squares estimate for $\beta_0^{\text{true}}, \hat{\beta}_0$”; then, the next four occurrences of $\beta_0$ on this page should be changed to $\hat{\beta}_0$; finally, the last occurrence of $\beta_0$ on this page (inside the $\mathcal{N}$, indicating the normal density mean) should be $\beta_0^{\text{true}}$. As always, we must distinguish between the true value of the coefficient and the least squares solution which is an estimate for the true value. On the next page, page 281, all the hats are in the good places.