Monte Carlo Methods in Bayesian Computation

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ERRATA

(1) On page 30, line -9,

Error: \( \varphi_1^*, \varphi_2^*, \ldots, \varphi_{k-1}^* \)
Correction: \( \varphi_1^*, \varphi_2^*, \ldots, \varphi_{k-1}^* \)

(2) On page 36, in Equation (2.5.11),

Error:
\[
L(\beta, \gamma_2, z|D)
\]
Correction:
\[
L(\beta, \gamma, z|D)
\]

(3) On page 41, line -8,

Error: “Using (2.5.25)”
Correction: “Using (2.5.26)”

(4) On page 86, line 16,

Error:
\[
\hat{E}_a(h) = \sum_{i=1}^{n} w_i h(\theta_i).
\]
Correction:
\[
\hat{E}_a(h) = \frac{1}{n} \sum_{i=1}^{n} w_i h(\theta_i).
\]

(5) In Equation (4.3.1) on page 98,

Error:
\[
\pi(\theta^{(j)}|D) = \int_{\Omega} \pi(\theta^{(j)}|\theta^{(-j)}, D) \pi(\theta) d\theta.
\]
Correction:
\[
\pi(\theta^{(j)}|D) = \int_{\Omega} \pi(\theta^{(j)}|\theta^{(-j)}, D) \pi(\theta|D) d\theta.
\]
(6) In Equation (4.3.3) on page 98 and line -11 on page 99,

Error: \[ w(\theta^{*}(i)|\theta^{(-i)}) \]

Correction: \[ w(\theta(i)|\theta^{(-i)}) \]

(7) On page 102, second line of the penultimate paragraph,

Error: “0For”
Correction: “For”

(8) In Equation (8.3.6) on page 251,

Error:
\[
B_{12} = \frac{m(D|M_1)/m(D|M_\tau)}{m(D|M_2)/m(D|M_\tau)} \\
= \frac{\pi(\psi = 0|D, M_1)/\pi(\psi = 0|M_1)}{\pi(\varphi = 0|D, M_2)/\pi(\varphi = 0|M_2)} \tag{8.3.6}
\]

Correction:
\[
B_{12} = \frac{m(D|M_1)/m(D|M_\tau)}{m(D|M_2)/m(D|M_\tau)} \\
= \frac{\pi(\psi = 0|M_1)/\pi(\psi = 0|D, M_1)}{\pi(\varphi = 0|M_2)/\pi(\varphi = 0|D, M_2)} \tag{8.3.6}
\]

(9) On page 267, line 8 of the first paragraph,

Error: “... for these models is now ...”
Correction: “... for these models are now ...”

(10) On page 301

Error: “\[ \pi(\theta|\mathcal{M}_k) \]” in Equation (9.5.1) and “\[ \pi(k, \theta|D) \]” in line 21.
Correction: “\[ \pi(\theta^{(k)}|\mathcal{M}_k) \]” in Equation (9.5.1) and “\[ \pi(k, \theta^{(k)}|D) \]” in line 21.

(11) In Exercise 9-16 on page 306,

Error: “Metropolized Chib’s method”
Correction: “Metropolized Carlin-Chib’s method”
(12) On page 310, line -11,

Error:

\[
\left( \int \frac{1}{f(y_i|\theta, x_i)} \pi(\theta|D) d\theta \right)^{-1}.
\]

Correction:

\[
\left( \int \frac{1}{f(y_i|\theta, x_i)} \pi(\theta|D) d\theta \right)^{-1}.
\]

(13) On page 316, line -5,

Error: “\(z_i \sim F\)”

Correction: “\(\epsilon_i \sim F\)”

(14) (a) On page 316, line 14; and (b) on page 317, Equations (10.1.26) and (10.1.27),

Error: “\(x_i\beta\)”

Correction: “\(x_i'\beta\)”

(15) On page 317, line -15 before Equation (10.1.29),

Error: “\(K > x_i\beta\)”

Correction: “\(K > x_i'\beta > 0\)”

(16) On page 318, line 11,

Error:

\[
\hat{E}[P(\{|\epsilon_i| > K|\beta, y_i = 1\}|D)] = \frac{1}{T} \sum_{t=1}^{T} \Phi(-K)/\Phi(x_i'\beta_t).
\]

Correction:

\[
\hat{E}[P(\{|\epsilon_i| > K|\beta, y_i = 1\}|D)] = \frac{1}{T} \sum_{t=1}^{T} P(\{|\epsilon_i| > K|\beta_t, y_i = 1\}).
\]

(17) In Chib, S. and Greenberg, E. (1998) on page 359,

Error: “Bayesian analysis of multivariate probit models”

Correction: “Analysis of multivariate probit models”

(18) In Robert, C.P. (Ed.) (1998) on page 370,

Error: “New York: Wiley”

Correction: “New York: Springer-Verlag”
(19) In Ritter and Tanner (1992) on page 370 and in Tanner and Wong (1987) on page 372,

Error: “Tanner, T.A.”
Correction: “Tanner, M.A.”

Acknowledgments

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