Monte Carlo Methods in Bayesian Computation

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ERRATA

(1) On page 30, line -9,

Error: $\vartheta_1^*, \vartheta_1^*, \ldots, \vartheta_{k-1}^*$

Correction: $\vartheta_1^*, \vartheta_2^*, \ldots, \vartheta_{k-1}^*$

(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:

$$w(\theta^{*(j)}|\theta^{(-j)})$$

Correction:

$$w(\theta^{(j)}|\theta^{(-j)})$$

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

Error: "0For"

Correction: "For"

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

Error:

$$\begin{aligned} B_{12} &= \frac{m(D|\mathcal{M}_1)/m(D|\mathcal{M}_r)}{m(D|\mathcal{M}_2)/m(D|\mathcal{M}_r)} \\ &= \frac{\pi(\boldsymbol{\psi}=0|D,\mathcal{M}_1)/\pi(\boldsymbol{\psi}=0|\mathcal{M}_1)}{\pi(\boldsymbol{\varphi}=0|D,\mathcal{M}_2)/\pi(\boldsymbol{\varphi}=0|\mathcal{M}_2)} \quad (8.3.6) \end{aligned}$$

Correction:

$$\begin{aligned} B_{12} &= \frac{m(D|\mathcal{M}_1)/m(D|\mathcal{M}_r)}{m(D|\mathcal{M}_2)/m(D|\mathcal{M}_r)} \\ &= \frac{\pi(\boldsymbol{\psi}=0|\mathcal{M}_1)/\pi(\boldsymbol{\psi}=0|D,\mathcal{M}_1)}{\pi(\boldsymbol{\varphi}=0|\mathcal{M}_2)/\pi(\boldsymbol{\varphi}=0|D,\mathcal{M}_2)} \quad (8.3.6) \end{aligned}$$

(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: "$\pi(\theta_k|\mathcal{M}_k)$" in Equation (9.5.1) and "$\pi(k,\theta_k|D)$" 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:

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

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

We would like to thank Steven N. MacEachern and Peter Müller for pointing out some errors in the above list.