Errata for *Elements of Distribution Theory*

- pg.28, line -3   the lower limits of the integrals should be 1

- pg. 50, line -7 $F(x,y) = F_{X|Y}(x|y)F_Y(y)$ should be $dF(x,y) = dF_{X|Y}(x|y)\, dF_Y(y)$

- pg. 52, line 10 $p(x_1, x_2)$ should be $p(x_1, x_2, x_3)$

- pg. 52, line 15 $\theta^{x_3)}$ should be θ^{x_3}

- pg. 59, line 12 $E(Y \mid X)$ should be $E(Y^2 \mid X)$

- pg. 60, line 8 $p(x, y)$ should be $p(x_1, x_2)$

- pg. 71, line 10 $\exp(itx)$ should be $\exp(it)$

- pg. 95   In part (v) of Theorem 4.1, "$c \in \Re$" should be "$c > 0$".

- pg. 115, line -9 $(-1)^j$ should be $(-1)^{j+1}$

- pg. 118   In part (iii) of Theorem 4.16, "X_j and X_k are independent" should be "$(X_1, \ldots, X_j)$ and $(X_{j+1}, \ldots, X_d)$ are independent".

- pg. 119, line 14   "$k = z$" should be "$k = 2$".

- pg. 126, line -9   one $\mathrm{Var}[E(X|Y)]$ should be $E[\mathrm{Var}(X|Y)]$

- pg. 193, line 9 Z_t should be W_t

- pg. 213, line -2 $p(y_1 - (y_2 + \cdots + y_n)y_2, \ldots, y_n)$ should be $p(y_1 - (y_2 + \cdots + y_n), y_2, \ldots, y_n)$

- pg. 240, line 6   (vi) should be (vii)

- pg. 253   The matrix in Exercise 8.8 should be

$$\Sigma = \begin{pmatrix} 1 & \rho & \rho & \cdots & \rho \\ \rho & 1 & \rho & \cdots & \rho \\ \vdots & \vdots & \vdots & \cdots & \vdots \\ \rho & \rho & \rho & \cdots & 1 \end{pmatrix}$$

- pg. 263, line -3 $=\leq$ should be $\leq$

- pg. 270, line -5 $n \to \infty$ should be $z \to \infty$

1

- pg. 331, line 8 "as $n \to \infty$" should be deleted

- pg. 354, line -10 "sequences real-valued" should be "sequences of real-valued"

- pg.366, line 6

$$\frac{i\mu\sqrt{n}}{\sigma\sqrt{n}}$$

  should be

$$\frac{i\mu t\sqrt{n}}{\sigma}$$

- pg. 412, line 8 "mean" should be "maximum"

- pg. 492, line -8 $f(x)$ should be $f(x) =$