Sylvia Frühwirth-Schnatter: Finite Mixture and Markov Switching Models – ERRATA

Last change: August 20, 2007

Chapter 1

- p.7, l.2: iif ⇒ iff
- p.16, l.9: there exist $s = 1, ..., K!$ ⇒ there exist $K!$

Chapter 2

- p.25, l.7: kinds of statistical inference problem ⇒ kinds of statistical inference problems
- p.26, l.7: assigned the number ⇒ assigned to the number
- p.37, l.13: $p(\eta_1, \eta_2|\mathbf{y}) \Rightarrow p(\eta_1, \eta_2|\mathbf{S})$
- p.40, caption Fig. 2.4: $p(\eta_1, \eta_2|\mathbf{y}) \Rightarrow p(\eta_1, \eta_2|\mathbf{S})$; $p(\eta_2, \eta_3|\mathbf{y}) \Rightarrow p(\eta_2, \eta_3|\mathbf{S})$
- p.41, l.13 from below: mixture of standard distribution ⇒ mixture of standard distributions
- p.43, l.14: The methods of moments estimator $\hat{\mu}_1^{MM}$ and $\hat{\mu}_2^{MM}$ is ⇒ The methods of moments estimators $\hat{\mu}_1^{MM}$ and $\hat{\mu}_2^{MM}$ are

Chapter 3

- p.68, l.2: One of the most the challenging ⇒ One of the most challenging
- p.68, l.7: two important MCMC technique ⇒ two important MCMC techniques
- p.78, l.8 from below: Nevertheless, is not ⇒ Nevertheless, it is not
- p.82, x-axis of Fig. 3.4: $\mu_2 \Rightarrow \mu_k$

Chapter 4

- p.99, l.15: Parameter estimation in this case represent ⇒ Parameter estimation in this case represents
- p.99, l.4 from below: AIB ⇒ AIC
- p.111, plot titles in Fig. 4.10: momemt ⇒ moment

Chapter 5

- p.129,l.2: it necessary to sample ⇒ it is necessary to sample
- p.134, l.8 and l.10 from below: reference to (5.11) refers to equation $A = ...$ at the bottom of p. 132 where no number is given.
- p.138, l.9 from below: beta distribution ⇒ Beta distribution

Chapter 6

- p.170, l.9: 198 ⇒ 197
- p.174, caption of Fig. 6.2.: $\log p(\mathbf{y}|\mu, \sigma_2) \Rightarrow p(\mathbf{y}|\mu, \sigma_2)$
- p.176, l.24: to belong the second ⇒ to belong to the second
- p.178, formula (6.12): drop $\prod_{i:S_i=k}$

Chapter 7

- p.207, last line: $N_k \Rightarrow N_k(\mathbf{S})$
- p.221, l.11: Bayesian classification ⇒ Bayesian clustering

Chapter 8

- p.262, l.17: with one the distributions ⇒ with one of the distributions
- p. 263, l.6 from below: $y_{i,T_t} \Rightarrow y_{i,T_i}$

Chapter 9

- p. 282, l.6: $B(\vartheta) = 2\eta_1\eta_2(\mu_2 - \mu_1)^2 \Rightarrow B(\vartheta) = \eta_1\eta_2(\mu_2 - \mu_1)^2$
- p. 284: plot titles in Fig. 9.2: momemt ⇒ moment
- p. 287, l.23: number of repeated measurement ⇒ number of repeated measurements
- p. 289, first line should read:

$$\mathbf{Y} \sim \eta_1 \text{MulNom}\left(T, \boldsymbol{\pi}_1\right) + \cdots + \eta_K \text{MulNom}\left(T, \boldsymbol{\pi}_K\right),$$

- p. 292, formula (9.15) should read, see also (9.10):

$$\mathrm{E}(Y_i|\boldsymbol{\vartheta}) = T_i\pi_i, \qquad \pi_i = \sum_{k=1}^{K} \eta_k \pi_{k,i},$$

$$\mathrm{Var}(Y_i|\boldsymbol{\vartheta}) = T_i\pi_i(1-\pi_i) + (T_i - 1)T_i \left(\sum_{k=1}^{K} \eta_k \pi_{k,i}^2 - \pi_i^2 \right)$$

- p. 293: pick and/N ⇒ pick any/N

Chapter 13

- p. 425, l.10: as in (13.15) ⇒ as in (13.16)
- p. 425, third displayed formula: $\mathbf{P}_{0|0}$ should read:

$$\mathbf{P}_{0|0} = \begin{pmatrix} 1000 & \mathbf{0}_{1\times p} \\ \mathbf{0}_{p\times 1} & \mathbf{M} \end{pmatrix}$$