

ERRATA

for *Semiparametric Regression with R*

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- page 26, line 5. In equation (2.16)

$$\widehat{\text{st.dev.}}\{\widehat{f}(x) - f(x)\} = \widehat{\sigma}_\varepsilon \mathbf{C}_x \left(\mathbf{C}^T \mathbf{C} + \frac{\widehat{\sigma}_\varepsilon^2}{\widehat{\sigma}_u^2} \mathbf{D} \right)^{-1} \mathbf{C}_x^T$$

should be

$$\widehat{\text{st.dev.}}\{\widehat{f}(x) - f(x)\} = \widehat{\sigma}_\varepsilon \sqrt{\mathbf{C}_x \left(\mathbf{C}^T \mathbf{C} + \frac{\widehat{\sigma}_\varepsilon^2}{\widehat{\sigma}_u^2} \mathbf{D} \right)^{-1} \mathbf{C}_x^T}.$$

- page 203, line –5.

$$\sum_{k=1}^K \lambda_k \psi_k(t) \psi_k^T(t), \quad s, t = t_1, \dots, t_d.$$

should be

$$\sum_{k=1}^K \lambda_k \psi_k(s) \psi_k^T(t), \quad s, t = t_1, \dots, t_d.$$

- page 279, line 12.

“where $\sigma_u, \sigma_\beta, A_\varepsilon, A_u, A_x, A_w > 0$ are hyperparameters”
should be

“where $\sigma_\mu, \sigma_\beta, A_\varepsilon, A_u, A_x, A_w > 0$ are hyperparameters”

- page 288, lines 3–4.

“It provides, for example, a Bayes estimate of 0.95 for the 44th true baseline score, and corresponding 95% credible set of (0.0184, 1.89).”
should be

“It provides, for example, a Bayes estimate of 0.977 for the 44th true baseline score, and corresponding 95% credible set of (0.0728, 1.95).”

Acknowledgement

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