

ERRATA

INTRODUCTION TO REGRESSION ANALYSIS

by M.Golberg and Hokwon Cho¹

The following is a list of known errors in the book *Introduction to Regression Analysis*. These will be corrected in the second printing. I have placed asterisks next to some corrections.

- No asterisk – a typo with an obvious correction.
- One asterisk (*)– a typo with a less obvious correction.
- Two asterisks (**)- a mistake that, when caught, the readers might question whether I made the mistake or they did.
- Three asterisks (***)– a subtle error.

The errors have been ordered by page number. The number after the page number is the line where the error is. A negative sign means the line is counted from the bottom. Two or more numbers mean there are corrections on several lines.

I would like to thank my graduate students Denrick Bayot, Yanan Jiang, Serena Petersen, Jennifer Rolfes, and Yanxia (Tina) Zhao for pointing out some of these errors.

¹Address: Department of Mathematical Sciences, University of Nevada, Las Vegas, Las Vegas, NV 89154-4020
email: cho@unlv.nevada.edu

ERRATA

INTRODUCTION TO REGRESSION ANALYSIS

by M.Golberg and Hokwon Cho

for

First printing (2004) and reprinting (2007)

Page	Line	Shown	Corrected	Remarks
p. 69	5-	$Cov(Y_i, Y_i) = 0$	$Cov(Y_i, Y_j) = 0$	
p. 84	5-	$\sum_{i=1}^n x_i \hat{\epsilon}_i \hat{\beta}_1$	$\sum_{i=1}^n x_i \hat{\epsilon}_i \beta_1$	
p. 84	4-	$\hat{\beta}_1 \sum_{i=1}^n x_i \hat{\epsilon}_i$	$\hat{\beta}_1 \sum_{i=1}^n x_i \hat{\epsilon}_i$	
p. 88	19-	17.484	17,484	under Mean Squares in Table 3.10
p. 106	7-	$MS_{LOF} = \frac{SS_{LOF}}{n-2}$	$MS_{LOF} = \frac{SS_{LOF}}{m-2}$	Divisor has to be $m - 2$
p. 123	11-	(a) $\sum_{i=1}^n \hat{\epsilon}_i = 0$	(a) $\sum_{i=1}^n \hat{\epsilon}_i = 0$	
p. 125	18	(c)-(f)	(b)-(e)	misabeled question 3.10
p. 126	12-	$\sum_{i=1}^n x_i^2$	$\sum_{i=1}^n (x_i - \bar{x})^2$	Note that $\sum_{i=1}^n (x_i - \bar{x})^2 = S_{xx}$
p. 174	3-	Y_1, Y_2, \dots, Y_n	X_1, X_2, \dots, X_n	Exercise 4.26
p. 177	16	Exercise 4.46.	Exercise 4.45.	
p. 177	19, 20	$\sigma_{23} = \sigma_{32} = 5$	$\sigma_{23} = \sigma_{32} = 1$	change made due to indefiniteness
p.177	5-	Find ...	Using..., find...	Using Σ given in Ex. 4.49, find
p.185	7-	$= \langle \mathbf{X}\beta, \mathbf{X}\hat{\beta} \rangle$	$= \langle \mathbf{X}\beta, \mathbf{X}\beta \rangle$	β has no hat.
p.276	6-	[?]	[115]	p. 427, [115] Tukey, J. (1977)
p. 304	1	Cochran	Cochrane	p. 422, [17]
p. 309	17	minimizeS	minimizes	lower case
p. 424	18	<i>Ammerican</i>	<i>American</i>	in the reference number [56]