**Errata "A Concise Introduction to Mathematical Statistics"**

| page line | is | should be |
|---|---|---|
| p11 l8 | use of the | the use of |
| p12 l2 | give as | give a |
| p12 l5 | och | and |
| p12 l12 | on | one |
| p12 l-8 | simplest at | simplest and at |
| p12 l-7 | time as the | time the |
| p13 l-3 | courses | texts |
| p13 l11 | courses | level texts |
| p13 l17 | believe | trust |
| p13 l18 | case. | case holds. |
| p13 l-7 | and one of | and of |
| p16 l12 | was not also | also was not |
| p17 l-13 | do not | does not |
| p17 l-9 | 'phase | "phase |
| p19 l-10 | courses | texts |
| p19 l-9 | in Inference | on inference theory |
| p21 l15 | : it | : It |
| p21 l-4 | Economy | economy |
| p22 l-5 | certain, for the society or | certain for the society, or |
| Chapter 1 | | |
| p30 l-11 | prove it the | prove the |
| p31 l9 | calculate all | calculate approximately all |
| Chapter 2 | | |
| p36 l2 | $i$, we | $i$, so we |
| p40 l-8 | $\mathcal{F} = \mathcal{P}(\Omega)$ | $\mathcal{F} = \{\Omega, \emptyset, A, A^c\}$ |
| p41 l-3 | $A \subseteq \mathcal{F}$ | $A \in \mathcal{F}$ |
| p44 l3 | $\cup_i^\infty A_i$ | $\cup_{i=1}^\infty A_i$ |
| p44 l8 | keep | preserve |
| p44 l8 | stays | being |
| p45 l-12 | is formally defined | is defined |
| p45 l-11, l-5, p46 l10 | $\supset$ | $\supseteq$ |
| p47 l5 | any course | mosts texts |
| p47 l-10, l-2 | $\mathbf{R}$ | $\mathbb{R}$ |
| p47 l-2 | $\mathcal{P}(\mathbf{R})$ | $\mathcal{P}(\mathbb{R})$ |
| p50 l6 | course | text |
| p50 l9 | be be | be |
| p52 l-10 | as a $\sigma$-algebra, and since... | as a $\sigma$-algebra. |
| Chapter 3 | | |
| p57 l4 | $\ldots (A \cap B_n)$ | $\ldots \cup (A \cap B_n)$ |
| p57 l6 | $+P(A\|B_2)P(B_2)$ | $+P(A\|B_n)P(B_n)$ |

| | | |
|---|---|---|
| p58 l3 | being smoker | being a smoker |
| p59 l-6 | $P(\cap_{j\in J})$ | $P(\cap_{j\in J}A_j)$ |
| Chapter 4 | | |
| p64 l9 | die | dice |
| p65 l-3 | generated by A | generated by the open intervals in $\mathbb{R}$. A |
| p66 l1 | $\{\omega : X(\omega) \leq x\}$ | $\{\omega : X(\omega) \in B\}$ |
| p66 l5 | the Theorem in | the theorem in |
| p67 l5 | distribution function | distribution functions |
| p67 l-12 | of $A$., Define | of $A$. Define |
| p68 l-3 | $\{\omega : X(\omega) \leq a\} \subset \{\omega : X(\omega) \leq b\}$ | $\{\omega : X(\omega) \leq a\} \subseteq \{\omega : X(\omega) \leq b\}$ |
| p68 l-2 | fact a | fact that a |
| p69 l2 | things | thing |
| p69 l4 | ,, | , |
| p69 l-8 | in the on | in the set on |
| p71 l-7 b | (Riemann-)- | (Riemann-) |
| p71 l2 | : | ; |
| p74 l10 | discrete | Discrete |
| p73 l-11 | courses in Measure | texts on measure |
| p73 l-11 | Integration | integration |
| p74 l4 | interval $I = (a, b]$ | interval $(a, b]$ |
| p74 l-2 | higher courses | higher level texts |
| p75 l-5 | calculau | calculus |
| p78 l-6 | event | even |
| p78 l-7, l-8 | sup | inf |
| p79 l-7, l-6 | sup | inf |
| p80 l-4 | $1/4,\ \ x = 3$ | $1/2,\ \ x = 3$ |
| p81 l11 | $x = 5$ | $5 \leq x < 6$ |
| p81 l12 | $x = 6$ | $6 \leq x < 7$ |
| p81, l-11 | and $f(x) =$ for $x < 0$ | and $f(x) = 0$ for $x < 0$ |
| Chapter 5 | | |
| p84 l9 | sigma algebra | $\sigma$-algebra |
| p84 l-4 | random vector | random variable |
| p87 l-4 | measures | measure |
| p89 l-11 | $\sum_{i\in I_!}[I_2]$ | $\sum_{i\in I_1}\|I_2\|$ |
| p90 l9 | we may treat | we treat |
| p90 l-13 | OK | allowed |
| p91 l7 | $(X_!, X_2)$ | $(X_1, X_2)$ |
| p92 l-5 | $X_1 + \ldots p + X_k = n$ | $X_1 + \ldots + X_k = n$ |
| p93 l-4 | random vectors, as in Subsection 5.2. | random vectors. |
| p100 l12 | $\|x_1 \leq 1\|$, | $\|x_1\| \leq 1$, |
| p101 l3 | of the of the | of the |
| p102 l-5 | $f_X, Y$ | $f_{X,Y}$ |
| p102 l-3 | | $P(X = x\|Y = y)$ |
| p102 l-1 | $B_y = \{Y_y\}$ | $B_y = \{Y = y\}$ |
| p103 l12 | note | noted |
| p103 l-8 | function | functions |
| p103 l-5 | .r.v | r.v. |

| | | |
|---|---|---|
| Chapter 6 | | |
| p107 l12 | thats they live | that they leave |
| p107 l12 | there | their |
| p107 l14 | for that | so that |
| p108 l8 | $(\omega, \mathcal{F}, P)$ | $(\Omega, \mathcal{F}, P)$ |
| p108 l8 | for every | for every $y$ |
| p108 l13 | *is continuous* | *is a continuous* |
| p109 l-6 | function | functions |
| p111 l-9 | the inverse map $g$ is stable under all set | the map $g$ is stable under the set |
| p112 l-12 | the crucial | The crucial |
| p112 l-10 | affection | affecting |
| p112 l-7 | is a | is an |
| p113 l-15 | $\frac{e^{-y/2}}{\sqrt{2\pi y}} 1\{y > 0\}$, where the .... | $\frac{e^{-y/2}}{\sqrt{2\pi y}} 1\{y > 0\}$. |
| p113 l-12 | has gotten | has been given |
| p114 l10 | its | Its |
| p115 l11 | the index | The index |
| p115 l12 | if use | if we use |
| p115 l15 | construct Poisson | construct a Poisson |
| p115 l-6 | transformation if | transformation is |
| p116 l5 | had | has |
| p116 l-13 | a discrete r.v.. This is not... | a discrete r.v.. We refrain from discussing this in this text. |
| p116 l-1 | some function real valued $g$ | some real valued function $g$ |
| p119 l-4 | $x \geq 0$ö | $x \geq 0$ |
| p120 l18 | in the Chapter | in Chapter |
| p121 l-11 | is a again | is again |
| p122 l2 | the Exponential | the exponential |
| p123 l2 | formula. We | formula. The remaining part of the proof is for continuous r.v.'s, the proof for discrete and mixed r.v.'s is similar, replacing $\frac{d}{du}$ with the $\Delta$ operator. We |
| p123 l-11 | $f_{X_1, f_{X_2}}$ | $f_{X_1}, f_{X_2}$ |
| p125 l3 | Poísson | Poisson |
| p128 l7 | courses | texts |
| Chapter 7 | | |
| p129 l-10 | of random | of a random |
| p130 l12 | in Section we | in Section 7.5 we |
| p130 l15 | We not | We will not |
| p130 l-9, l-11 | $\mathbf{R}$ | $\mathbb{R}$ |
| p131 l10 | $F(b_i) - F(b_i)$ | $F(b_i) - F(a_i)$ |
| p134 l13 | $1\{t \leq t_i\}$ | $1\{t \geq t_i\}$ |
| p135 l5 | $\xi \to$ | $\xi_i \to$ |
| p135 l5 | $g(\xi)$ | $g(\xi_i)$ |

| | | |
|---|---|---|
| p137 l5 | $\int_{-\infty}^{\infty} g(x)dF(x)$ | $\int_{-\infty}^{\infty} g(x)dF_2(x)$ |
| p138 l7 | $\xi$ | $\xi_i$ |
| p140 l-2 | is discrete | is a discrete |
| p142 l4, l5 | $x\frac{1}{b-1}$ | $x\frac{1}{b-1}dx$ |
| p145 l-8 | $E(X)$ | $E(X_1)$ |
| p145 l-8 | r.v. $X_1$ | r.v. $X_2$ |
| p145 l-7 | $E(X)$ | $E(X_2)$ |
| p148 l7 | $F(x_1^i,$ | $F(x_1,$ |
| p148 l7 | $x_{j+1}, x_n$ | $x_{j+1}, \ldots, x_n$ |
| p149 l-7 | $\xi$ | $\xi_i$ |
| p150 l-7 | the Lemma | the lemma |
| p151 l-7 | $F_y$ | $F_Y$ |
| p152 l-5 | function $X$ beeing | function for $X$ being |
| p153 l-2 | Riemann-Stieltjes integral | expectation |
| p155 l-10 | neither | Neither |
| p156 l5 | $Cov(X,Y))$ | $Cov(X,Y)$ |
| p158 l8 | then | Then |
| p159 l-4, l-6 | courses | texts |
| p160 l-8 | mode | model |
| p162 l-4 | operation | operator |
| p 164 l-3 | This | The |
| p 166 l5 | $\{x \leq i\}$ | $1\{x \geq i\}$ |
| p 166 l12 | $\{y \leq i\}$ | $1\{y \geq i\}$ |
| p 167 l5 | $\mu_1 \cdot \mu_2$ | $\mu_1 + \mu_2$ |
| p 167 l-18 | $\mathbf{R}^2$ | $\mathbb{R}^2$ |
| Chapter 8 | | |
| p169 l6 | unique the | the unique |
| p170 l-12 | uses | using |
| p170 l-6 | a function | the function |
| p171 l-12 | and the second | where the second equality follows by $E(s(y)t(X)\|Y=y) = s(y)E(t(X)\|Y=y)$, see Definition 8.1, and the second |
| p173 l9 | is a projection | as a projection |
| p173 l-1 | any course | any text |
| Chapter 9 | | |
| p179 l7 | measure | measures |
| p181 l12 | times | time |
| p182 l-6 | variable comes | variable |
| p182 l-5 | formula. | formula follows. |
| p184 l-5 | $Var(X) = \theta.$ | $Var(X) = \theta^2.$ |
| p184 l-1 | alla | all |
| p185 l2 | Lemma | lemma |
| p185 l5 | for it the | for the |

| | | |
|---|---|---|
| p185 l-8 | $r < -s$ | $r < s$ |
| p185 l-6 | $1/(r+s-1)$ | $1/(s-r+1)$ |
| p185 l-5 | $k = 1, 2 \ldots, r$ | $k = r, \ldots, s$ |
| p185 l-4 | $\{1, 2, \ldots, r\}$ | $\{r, \ldots, s\}$ |
| p186 l6 | this we | this by |
| p186 l12 | $(b-1)^2/12$ | $(b-a)^2/12$ |
| p188 l-11 | $\sum_{k=0}^{k}$ | $\sum_{j=0}^{k}$ |
| p188 l-10 | $(\theta_1 + \theta_2)$ | $(\theta_1 + \theta_2)^k$ |
| p190 l-7 | $/\sigma^2$ | $/2\sigma^2$ |
| p190 l-8 | $(y - (\mu + a))^2/2\sigma^? b^2$ | $(y - (\mu b + a))^2/2\sigma^2 b^2$ |
| p190 l-7 | $N(\mu + a, \sigma^2)$ | $N(\mu b + a, \sigma^2)$ |
| p191 l-1 | $a_1 X_!$ | $a_1 X_1$ |
| p192 l-12 | die | dice |
| p192 l-11 | noting one | noting how |
| p192 l-11 | Is | If |
| p192 l-10 | the those numbers | those numbers |
| p193 l3 | $X_!$ | $X_1$ |
| p193 l5 | $p1$ | $p_1$ |
| p193 l-16 | $p_1^{x_!}$ | $p_1^{x_1}$ |
| p193 l-16 | $\ldots + x_{r-1} + x_r)$ | $\ldots + x_{r-1})$ |
| p193 l-6 | $X_!$ | $X_1$ |
| p193 l-5 | sum | sums |
| p194 l9 | $1_{i_2^{(j)}}$ | $1_{A_i^{(j)}}$ |
| p194 l-5 | we the | we obtain the |
| p195 l22 | , is | , this is |
| p197 l-11 | $E(X)$ | $E(AX)$ |
| Chapter 10 | | |
| p204 l1 | to towards | to |
| p204 l7 | of random | of independent random |
| p204 l7 | $Var(Y_n)$ | $Var(Y_i)$ |
| p205 l1 | Note this | Note that this |
| p205 l-3 | of random | of independent random |
| p207 l-9 | $\{F_n\}$ | $\{F_n\}_{n \geq 1}$ |
| p208 l-18 | nor is nor it is more | nor is it more |
| p208 l-16 | this result | this result is |
| p208 l-4 | r.v., | r.v.'s, |