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Errata for *Handbook of Regression Methods*

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I would like to thank Kedai Cheng for identifying some of the errors listed below. The necessary corrections to the published material are given in red.

Chapter 3

- (p. 33) Eight lines from the end of Section 3.2, the formula for δ has a typo. It should be:

$$\delta = \frac{(\hat{\beta}_0 - \beta_0^*)^2 \sum_{i=1}^{n}(x_i - \bar{x})^2}{\text{MSE}}.$$

Chapter 6

- (p. 95) Four lines into Section 6.5, "use" should be "us."

Chapter 11

- (p. 185) Six lines from the bottom of the page, it should state "...where $\mathrm{P}_{\mathbf{Z}}$ is an idempotent matrix."

Chapter 15

- (p. 270) In the formula for the Steepest Ascent Model, there is a redundant "x" in the first factor term. The formula should be written as follows:

$$\text{E}[Y|X_1, X_2] = \beta_0 + \beta_1 X_1 + \beta_2 X_2.$$

- (p. 273) The probability simplex in Equation (15.7) should be written as follows:

$$\left\{ X_i : 0 \leq X_i \leq 1, \sum_{i=1}^{k} X_i = 1, i = 1, \ldots, k \right\}.$$

- (p. 273) Seven lines from the bottom, the word "point" should be pluralized to "points."

Chapter 16

- (p. 287) Four lines into Section 16.1, the negative sign is missing from the one term in the constrained least squares estimator. The equation should be written as follows:

$$\hat{\boldsymbol{\beta}}_{\mathrm{CLS}} = \hat{\boldsymbol{\beta}}_{\mathrm{OLS}} - (\mathbf{X}^{\mathrm{T}}\mathbf{X})^{-1}\mathbf{A}^{\mathrm{T}}[\mathbf{A}(\mathbf{X}^{\mathrm{T}}\mathbf{X})^{-1}\mathbf{A}]^{-1}[\mathbf{A}\hat{\boldsymbol{\beta}}_{\mathrm{OLS}} - \mathbf{a}].$$

Chapter 25

- (p. 543) Two lines into Example 25.9.1, "Belgian" should be "Belgium."