ERRATA – SHORT LIST (ESSENTIAL ONLY, NO DISCUSSION) – last updated September 7, 2021

Some or all of these errata may have been corrected in a follow-up printing, and have all been addressed in the 2nd edition of the text.

1. p. 58, line 1, " . . . and therefore, the limit does not exist at that point." Replace the word "limit" with "function."

2. p. 71, 5th line, should read "unknown in only a single variable x *on the left-hand side*." Or, assume that y is already given (and hence not an "unknown,") and the statement becomes correct.

3. p. 95 – flip the mosaic and association plot so that the first row is the first column in the corresponding table.

4. p. 122 – 2nd line under section 3.16, replace $-2\ln(L_c / L_s)$ with $-2L_m$.

5. p. 129 – the formula for Spearman should read: $1-\frac{6\sum d_i^2}{n(n^2-1)}$.

6. p. 135 – 3rd bullet, line 4, replace "our sampled mean difference of 2.60" with "our population mean difference of zero." Then in line 7, replace "our observed mean difference" with "zero."

7. p. 136 – the formulas for *z* and *t* should be: $z_M = \frac{E(y_1)-E(y_2)}{\sqrt{\frac{\sigma_1^2}{n_1}+\frac{\sigma_2^2}{n_2}}} = \frac{\mu_1-\mu_2}{\sqrt{\frac{\sigma_1^2}{n_1}+\frac{\sigma_2^2}{n_2}}}$ and

$t = \frac{E(y_1)-E(y_2)}{\sqrt{\frac{s_1^2}{n_1}+\frac{s_2^2}{n_2}}} = \frac{\mu_1-\mu_2}{\sqrt{\frac{s_1^2}{n_1}+\frac{s_2^2}{n_2}}}$.

8. p. 181, equation 4.1 should be: $\sqrt{\frac{s_1^2}{n_1}+\frac{s_2^2}{n_2}}$.

9. p. 483, the formula for *t* (in which a contrast is shown) should be: $t = \frac{(1)\mu_1+(-1)\mu_1}{\sqrt{\frac{s_1^2}{n_1}+\frac{s_2^2}{n_2}}}$.

10. p. 151, line just above the matrices should read "consider the simple regression model."

11. p. 345, 3rd line under Section 8.8, the equality is missing the expectation operator on the right side: $E(y_i^{'}) = E(y_i)$.

12. p. 374, middle of the page, paragraph 2, "are uncorrelated with y_i." y_i should be $y_i^{'}$.

13. p. 399, bullet point 5, "or rounded up to 0.33" can be deleted (it is already rounded to 0.32).

14. p. 422 – the regression line on the second graph is that for class 0 only, since the lm model code had study*class in it instead of merely "study." The code to produce the least-squares line for the entire data is: > model <- lm(final~ study) then > abline(model). The slope is now in the positive direction.

15. p. 439 – clarification – the simple slope computation using pequod at the bottom of the page assumes moderator is continuous.

16. p. 446 – the exponential regression model is missing "e" before the exponent $\gamma_1 x_i$. So, the equation should read $\mathbf{y} = \gamma_0 e^{\gamma_1 x_i} + \boldsymbol{\varepsilon}_i$ or $\mathbf{y} = \gamma_0 \exp(\gamma_1 x_i) + \boldsymbol{\varepsilon}_i$ to make it consistent with the rest of the page.

17. p. 454, (11.7), insert "ln" before "L model" and "L saturated".

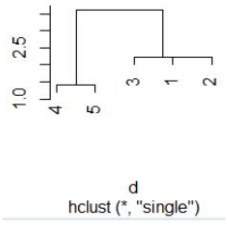
18. p. 500 (12.15), the 3rd sigma should have a subscript of 3, not 2.

19. p. 558 – line 5, replace "covariance matrix Σ" with "correlation matrix R".

20. p. 569, 2nd paragraph, line 5, replace "horizontal" with "perpendicular". Make the same change in paragraph 3, line 1.

21. p. 597, line 8 from the bottom, $\Sigma = \boldsymbol{\Lambda}\mathbf{TT}'\mathbf{f} + \boldsymbol{\varepsilon}$ should be $\Sigma = \boldsymbol{\Lambda}\mathbf{TT}'\boldsymbol{\Lambda}' + \boldsymbol{\psi}$.

22. p. 624, the two dendrograms in Figure 15.3 result from using Ward's method of clustering, though the figure caption refers to "single linkage" (as well as further down the page). The single linkage plot is similar:



23. p. 641, Figure 16.3, the values of r = 0.6036 and 0.4771 are correlation coefficients, not path coefficients.

24. p. 655 – in the discussion of equation (16.5), it is noted that p and q refer to the number of observed and latent variables, respectively. This is misleading. Both p and q are observed variables (i.e., even if they indicate latent ones, p and q refer only to observed).

25. p. 665 – in the discussion of CFA, it reads a good fit is in the range of 0.90 to 0.95. Of course, values greater than 0.95 are desired as well, hence, that should read "0.90 to 0.95 *or higher*."

26. p. 685 - #3, "transpose of products in reverse order" should read "product of transposes in reverse order."

27. p. 696 - in the discussion of linear dependence, the idea of one vector being a scalar multiple of another applies to the case of 2 vectors only. The more general definition of linear dependence (in the general equation (A.1)) is that of one vector writable as a linear combination of others for number of vectors greater than 2. A scalar multiple is simply a special case of the wider generalization of a linear combination.

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