

Errata and Updates for ASM Exam S (Third Edition Third Printing) Sorted by Date

[3/30/2018] On page 627, in the solution to exercise 51.2, replace the last line with

$$r_3 = \frac{\hat{\varepsilon}_3}{s\sqrt{1-h_{33}}} = \frac{1.2}{2\sqrt{1-0.6}} = \boxed{0.948683}$$

[1/28/2018] On page 632, in the solution to exercise 52.3, change the first displayed line to

$$s = \sqrt{\frac{\text{SSE}}{n-2}} = \sqrt{\frac{5245}{23}} = 15.101$$

On the fourth line, change $(x_i - \bar{x})62$ to $(x_i - \bar{x})^2$. Change the third displayed line to

$$15.101 \sqrt{1 + \frac{1}{25} + \frac{(100 - 223)^2}{958,356.8}} = 15.517$$

Change the last line to $547.26 + 2.069(15.517) = \boxed{579.4}$.

[1/27/2018] On page 610, in exercise 50.20, in the table, change II on the last line to III. On the line below the table, change $\beta_1 + \beta_2 = 1$ to $\beta_2 + \beta_3 = 1$.

[1/16/2018] On page 300, on the third line of the answer to Example 25K, the last denominator on the line should be raised to the fifth power, so that the fraction is

$$\frac{(\theta + 500)^{12}}{((\theta + 800)(\theta + 1200)^2)^5}$$

[10/19/2017] On page 956, replace the last line of the solution to question 9 with

$$\Pr(N \geq 2) = 1 - p_0 - p_1 = 1 - e^{-0.191625}(1 + 0.191625) = \frac{0.191625^2}{2} = \boxed{0.016175} \quad (\mathbf{B})$$

[9/27/2017] On page 537, since “dispersion parameter” is not defined in the current syllabus, delete exercise 45.5.

[9/27/2017] On page 559, four lines from the bottom, change $\frac{(-3)^2}{0.9}$ to $\frac{(-3)^2}{0.7}$.

[9/23/2017] On page 552, in the solution to exercise 46.7, on the fifth line, change 3.3479 to 3.2479.

[9/14/2017] On page 552, in the solution to exercise 46.10, on the fourth line, change $\Phi(1.01)$ to $\Phi(1.32)$.

[8/11/2017] On page 519, on the third line of the third paragraph, change “20th percentile” to “15th percentile”.

[8/11/2017] On page 580, in the solution to exercise 48.9, on the last displayed line, change 2(7) to 2(6).

[8/11/2017] On page 680, in the solution to exercise 56.7, on the fourth line, put an exponent 2 on 3.375.

[8/6/2017] On page 185, in the solution to exercise 16.5, in the second bullet, change the + before $1/(0.3 + 0.1)$ to =.

[8/2/2017] On page 733, in exercise 62.6, on the first line, change ARIMA(0,1,1) to ARIMA(0,0,1).

- [6/25/2017] On page 95, on the third line of the answer to Example 9E, change $1/(n - i)$ to $1/(n - i + 1)$.
- [6/13/2017] On page 638, 6 lines below the end of the answer to Example 53A, change $E[Y_{ij} = \mu]$ to $E[Y_{ij}] = \mu$.
- [6/12/2017] On page 624, on the sixth line, change “ i^{th} variable” to “ i^{th} observation”.
- [6/12/2017] On page 672, in the solution to exercise 54.7, on the first displayed line, replace the right side with

$$2 \left(\sum y_i \ln \hat{y}_i - \bar{y} \sum \ln y_i \right)$$

- [6/5/2017] On page 568, in the solution to exercise 47.12, replace the second line with $\mathbf{z} = \mathbf{X}\mathbf{b} + \mathbf{G}(\mathbf{y} - \boldsymbol{\mu})$.
- [6/5/2017] On page 573, on the second line, the matrix must be symmetric, so replace the 4 in the first row with 1.
- [5/28/2017] On page 700, in exercise 58.6, on the last line, delete the subscript 2 on α .
- [5/28/2017] On page 706, in exercise 59.1, on the first line, change β_t to β^t .
- [5/28/2017] On page 711, in Example 60A, on the last line, change “lag 1” to “lag 2”.
- [5/28/2017] On page 733, in exercise 62.5, on the first line, change the first w_t to y_t .
- [5/28/2017] On page 734, in the solution to exercise 62.5, change \hat{w}_{41} to \hat{y}_{41} , \hat{w}_{42} to \hat{y}_{42} , and \hat{w}_{43} to \hat{y}_{43} . Do not change $E[w_{42}]$.