

Errata and updates for ASM Exam SRM Study Manual (First Edition) sorted by page

- [9/20/2018] On page 33, on the first line of the solution to Example 3C, change b_3 to b_2 .
- [9/25/2018] On page 76, one line above Quiz 5-3, change “sever” to “severe”.
- [9/25/2018] On page 78, in exercise 5.2, on the first line, change “3 variables” to “2 variables plus an intercept”.
- [9/25/2018] On pages 87–88, change the solution to Quiz 5-3, starting with the third line, to

$$\begin{aligned}\frac{6.42}{9} &= \frac{R^2}{1 - R^2} \\ 0.713333 - 0.713333R^2 &= R^2 \\ R_{(3)}^2 &= \frac{1}{1.713333}\end{aligned}$$

The VIF is

$$\text{VIF}_3 = \frac{1}{1 - 1/1.713333} = \boxed{2.401869}$$

- [9/5/2018] On page 247, the subscripts of the third displayed formula on the page and the line after it are wrong. Replace those two lines with

$$z_{k1} = \sum_{j=1}^p \phi_{j1} x_{kj}$$

Since the means of the X_j are 0, the mean of Z_1 is also 0.