• p.11, Example 1.8. Typo: it should be “that does not depend on $p$ iff $\sum_{i=1}^{n} y_{1i} = \sum_{i=1}^{n} y_{2i}”$.

• p.34, Proposition 2.1. Integration w.r.t. $y$ and differentiation w.r.t. $\theta$ should be assumed interchangeable for the second derivative of $l_\theta(Y)$ as well.

• p.35, l.5. Typo: “$n=1$” should be “$n-1$” in the denominator for $s^2$, that is, $s^2 = \frac{1}{n-1} \sum_{i=1}^{n} (Y_i - \bar{Y})^2$.

• p.39, evaluation of $T_1$. Typos: a minus sign is missing in the two exponentials in the second-to-last line of the equation array, that is, $e^{(n-1)\lambda}$ should be $e^{-(n-1)\lambda}$ in the numerator and similarly $e^{n\lambda}$ should be $e^{-n\lambda}$ in the denominator.

• p.41, Exercise 2.6. Typos: it should be “Let $T$ be an unbiased estimator of $\theta$. Show that $T^2$ is a biased estimator of $\theta^2$.”

• p.48, Definition 3.1 (confidence interval). Typo: the inequality “$\leq$” should be “$\geq$”, that is, $P(L \leq \theta \leq U) \geq 1 - \alpha$.

• p.52, Lemma 3.1. The lemma is wrong and should be ignored.

• p.68, Example 4.6. Numerical error: The $p$-value $= P_{p=0.5}(S \geq 6) = 0.377$.

• p.78, l.6. Typo: it should be $s^2 = \frac{1}{n-1} \sum_{i=1}^{n} (y_i - \bar{y})^2$ instead of $s^2 = \frac{1}{n-1} \sum_{i=1}^{n} (y_i - \mu_0)^2$.

• p.83, l.6. Typo: it should be $s^2 = \frac{1}{n-1} \sum_{i=1}^{n} (y_i - \bar{Y})^2$ instead of $s^2 = \frac{1}{n-1} \sum_{i=1}^{n} (y_i - \mu_0)^2$.

• p.88, formulae (4.19)-(4.20). The summation index should be $t$ instead of $i$, i.e. $\sum_{t=1}^{\infty}$.
p.97, Example 5.2. Typo: the last MSE should be $MSE(\hat{p}_{3n}, p)$:

$$MSE(\hat{p}_{3n}, p) = p(1 - p) \xrightarrow{n \to \infty} 0$$

p.107, the last line. It should be $\varepsilon$ instead of $\varepsilon^2$ in the denominator everywhere.

p.112, the last line of Section 5.7. Typo: it should be $p = e^{-\lambda}$ in the LHS.

p.114, The correct (5.15) should be

$$\sqrt{I(\hat{\theta}_n)} |\hat{\theta}_n - \theta_0| > z_{\alpha/2}$$

p.123, Exercise 5.3 Typo: in Example 2.21 we found the UMVUE $\hat{p} = 1 - (1 - \frac{1}{n})\sum_{i=1}^{n} Y_i$ for $p = P(Y \geq 1)$.

p.132, Example 6.8. Typo: the Fisher information number should be $I^*(p) = \frac{1}{p(1-p)}$.

p.144, equation (7.1). It should be $a_1 \leq \theta \leq a_2$.

p.147, right after (7.3). Typo: $\hat{b} = 1$ should be $b = 1$.

p.154, Example 7.15. The numerator of the rightmost expression for the risk $R(p, \tilde{p}_{a,b})$ should be $p^2(b^2 - n) + p(n - 2ab) + a^2$.

p.155, Exercise 7.4. $K_0$ and $K_1$ should be the losses for erroneous acceptance and rejection of the null (not vice versa as it appears in the text).

p.210, solution of Exercise 4.5. The correct MP test should be as follows.

1. The likelihood ratio is

$$\lambda(y) = \frac{L(\theta_1; y)}{L(\theta_0; y)} = \begin{cases} \left( \frac{\theta_0}{\theta_1} \right)^n, & Y_{\text{max}} < \theta_0 \\ \infty, & \theta_0 < Y_{\text{max}} < \theta_1 \end{cases}$$

and the MP test (LRT) will reject the null iff $Y_{\text{max}} > C$, where

$$\alpha = P_{\theta_0}(Y_{\text{max}} > C) = 1 - \left( \frac{C}{\theta_0} \right)^n$$

and, hence, $C = (1 - \alpha)^{1/n} \theta_0$.

2. The power is

$$\pi = P_{\theta_1}(Y_{\text{max}} > (1 - \alpha)^{1/n} \theta_0) = 1 - \left( \frac{(1 - \alpha)^{1/n} \theta_0}{\theta_1} \right)^n = 1 - (1 - \alpha) \left( \frac{\theta_0}{\theta_1} \right)^n$$

p.212, solution of Exercise 5.4. Typo: it should be $g'(\mu) = -e^{-\mu} \neq 0$, though $(g'(\mu))^2$ remains the same.