Errata for *Applied Asymptotics: Case Studies in Small-Sample Statistics*

A. R. Brazzale, A. C. Davison and N. Reid

October 8, 2009

The errors below are present in all copies issued until now.

- Page vii, line 10: The purpose of this book is dispel $\mapsto$ The purpose of this book is **to** dispel
- Page 18, line 4–5: Cauchy cumulative distribution function is wrong, should be
$$F(t;\theta) = 1/2 + \pi^{-1}\arctan(y-\theta)$$
- Page 21, lines 12–14: should read

  in this discrete setting we may compute exact upper and lower significance levels, corresponding to
$$\Pr(Y > y^0;\theta), \quad \Pr(Y \geq y^0;\theta),$$
  evaluated for $y^0 = 27$ and $\theta = b = 6.7$. These values are given in Table 3.2
- Page 38, line -2: artifical $\mapsto$ artificial
- Page 80, Code 5.6: few minor bugs in `R` code; corrected version available at `http://statwww.epfl.ch/AA/Code4AA/AAexamples.html`
- Page 93, Code 6.1: few minor bugs in `R` code; corrected version available at `http://statwww.epfl.ch/AA/Code4AA/AAexamples.html`
- Page 98, Code 6.2: wrong function call for `M2.nl` object; corrected version available at `http://statwww.epfl.ch/AA/Code4AA/AAexamples.html`
- Page 130, Code 7.4: few minor bugs in `R` code; corrected version available at `http://statwww.epfl.ch/AA/Code4AA/AAexamples.html`
- Page 158, line -5: formula should read
$$q_{\mathrm{m}} = j_{\mathrm{m}}(\hat{\psi})^{-1/2}\ell'_{\mathrm{m}}(\psi)$$

- Page 184, line -4: developed in in Brazzale (1999) $\mapsto$ developed in Brazzale (1999)
- Page 214, line after Formula (A.9): $c_0 = c/\sqrt{2\pi} \mapsto c_0 = c\sqrt{2\pi}$