

An Intermediate Course in Probability, 2nd edition

Misprints and Corrections

5 juli 2019

1. Misprints

Page	Line/Problem	Should be
18	L4_	$\int_{-\infty}^{\infty} \dots dy$
27	P34	Suppose that X and Y are random variables (delete Z)
55	P39	n -dimensional ball (not sphere)
176	P4, L3	The elements a_{12} and a_{21} of $\mathbf{\Lambda}$ should be $\rho\sigma_x\sigma_y$
177	P6, L2	$Y_n = \min\{X_1, X_2, \dots, X_n\}$
190	L15	$\dots \cdot \frac{1}{n^{(\tau/2)-1}}$ (not $\frac{1}{n^{1-\tau/2}}$)
253	L17	$\lambda/(\mu + \lambda)$
288	P32	The answer is not correct
290	L12	$f_{X,Y}(x, y) = n^2 \frac{y^{n-1}}{x} \dots$
293	P33	(a) $\mu, \sigma^2 + \tau^2, \sigma^2$
284	L4_	$f(x) = \frac{\Gamma(\frac{n+1}{2})}{\sqrt{\pi n} \Gamma(\frac{n}{2})} \cdot \frac{1}{(1 + \frac{x^2}{n})^{(n+1)/2}}$ (delete d)
290	P31	$f(u) = \frac{p(1/a)^p}{(u+(1/a))^{p+1}}, u > 0$ (translated Pareto)
294	P20	$\sigma/\sqrt{2}$

2. Corrections

- Problem 6, Page 50 belongs to Chapter 3