

## Econometric Theory - Corrections (2000 printing only)

\*Page 142, line 11. For “equations” read “equation”.

\*Page 162. In equation (7.6.4) and line 7, for  $\hat{r}_j$  read  $r_j$ . On line 8, for  $\hat{\rho}_1$  read  $\hat{\rho}$ . Equation (7.6.5) should read

$$Q^* = n(n+2) \sum_{j=1}^m \frac{r_j^2}{n-j}$$

\*Page 170, line 9. For  $\sigma^2$  read  $\sigma^2$

\*Page 175, line 9. For “any  $\lambda \in [0, 1]$ ” read “any real  $\lambda$ ”

\*Page 292, lines 7 and 11. For “ $c^2$ ” read “ $\frac{1}{2}c^2$ ”

\*Page 318, line 7. For “ $\hat{\Pi}(\mathbf{B}, \mathbf{\Gamma})$ ” read “ $\hat{\Sigma}(\mathbf{B}, \mathbf{\Gamma})$ ”

\*Page 340 line 19. For “Figure 14.2” read “Figure 14.1”

\*Page 345, line 11. For “This following” read “The following”

\*Page 403. Equation (16.4.3) should read

$$\frac{\mathbf{S}_{11}}{n^2} \xrightarrow{\text{pr}} \tau \tau' \int_0^1 (r - \frac{1}{2})^2 dr = \frac{\tau \tau'}{12}$$

\*Page 454, line 11 from bottom. For “all Borel-measurable integrable, functions” read “all Borel-measurable, integrable functions”