Errata
A Comparison of the Bayesian and Frequentist Approaches to Estimation

• On page 50, Table 3.1, the second parameter for the conjugate prior of the Negative Binomial distribution should be $\beta + \sum_{i=1}^{n} x_i - r_0 n$. This line of the table should then appear as:

$$ \mathcal{NB}(r_0, \theta) \quad \text{Be}(\alpha, \beta) \quad \text{Be}\left(\alpha + r_0 n, \beta + \sum_{i=1}^{n} x_i - r_0 n\right) $$

• On page 112, line -3, replace $U[0, \theta]$ with $U[0, 2\theta]$.

• On page 126, equation (8.14), replace $r(G_0, \overline{X})$ with $r(G_0, X)$. Also, in the statement of Theorem 8.1, replace $\overline{X}$ with $X$.

• On page 127, equation (8.15), replace $r(G_0, \overline{X})$ with $r(G_0, X)$. In the following line, at the end of the proof of Theorem 8.1, replace $\overline{X}$ with $X$. In the statement of Theorem 8.2, replace $\overline{X}$ with $X$. In the last line of equation (8.16), replace $r(G_0, \overline{X})$ with $r(G_0, X)$. Finally, in equation (8.17), replace $r(G_0, \overline{X})$ with $r(G_0, X)$.

• On page 130, in part (a) of Definition 8.1, omit the phrase for all $i$.

• On page 160, the sentence containing equation (10.7) should be changed to read:

A related issue of interest is that of identifying the value $k^*$ defined as the smallest value of $k$ for which

$$ r(G_0, d_k) \leq r(G_0, d^*) , $$

where $d^*$ represents the frequentist estimator of choice.

• On page 211, in Part I of the Appendix, the line associated with the Negative Binomial distribution should be modified to read:

Negative $\mathcal{NB}(r, \theta) \quad p(x) = \binom{x-1}{r-1} \theta^r (1 - \theta)^{x-r}, \quad r/\theta$

Binomial $x = r, r + 1, \ldots; \theta \in [0, 1]$