

# Errata for *Applied Regression Analysis and Generalized Linear Models, Second edition* (Sage, 2008)

John Fox

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Please note that some (or all) of these errors may be corrected in your printing of the book.

1. Page xiii: In the second sentence of the third paragraph, “With the exception of three chapters,” should read, “With the exception of four chapters.”
2. Page 165: The equation

$$H_0: \mu_{jk\cdot} - \mu_{j'k\cdot} = \mu_{jk'\cdot} - \mu_{j'k'\cdot} \quad \text{for all } i, i' \text{ and } j, j'$$

(near the bottom of the page) should read

$$H_0: \mu_{jk\cdot} - \mu_{j'k\cdot} = \mu_{jk'\cdot} - \mu_{j'k'\cdot} \quad \text{for all } j, j' \text{ and } k, k'$$

(pointed out by Peng Yu).

3. Page 193: In the sentence just below Equation 9.7, “ $\mathbf{y}'\mathbf{X}\mathbf{b} = \mathbf{b}'\mathbf{X}\mathbf{y}$ ” should read “ $\mathbf{y}'\mathbf{X}\mathbf{b} = \mathbf{b}'\mathbf{X}'\mathbf{y}$ ” (pointed out by Darren Michael).
4. Page 217: In Exercise 9.15, the subscripts in the constraints on the  $\gamma$ s are reversed. The constraints should read:

$$\gamma_{21} = \gamma_{22} = \gamma_{13} = \gamma_{23} = 0$$

(pointed out by Wes McClintick).

5. Page 224: In footnote 7, “Equation 5.4 on page 89,” should read “Equation 5.4 on page 85” (pointed out by Peng Yu).
6. Page 356: In the second line in Equation 14.18, the index for the summation should be  $j$ , not  $l$ :

$$\pi_{im} = 1 - \sum_{j=1}^{m-1} \pi_{ij} \quad (\text{for category } m)$$

7. Page 390: In panel (b) of Figure 15.6, the horizontal-axis tick-mark labels for “U.S.” and “U.K.” are reversed (i.e., “U.K.” should come before “U.S”).
8. Page 413: The definition of Cook’s  $D$  is in error in the first paragraph under *Influence Measures* (pointed out by Sandy Weisberg):

An approximation to Cook’s distance influence measure is

$$D_i \equiv \frac{R_{Pi}^2}{\tilde{\phi}(k+1)} \times \frac{h_i}{1-h_i}$$

This is essentially Williams’s definition, except that I divide by the estimated dispersion  $\tilde{\phi}$  to scale  $D_i$  as an  $F$ -statistic rather than as a chi-square statistic.

This passage should read:

An approximation to Cook's distance influence measure, due to Williams (1987), is

$$D_i \equiv \frac{R_{P_i}^2}{k+1} \times \frac{h_i}{1-h_i}$$

The sentence beneath the equation should simply be deleted.

9. Page 456: In footnote 14, the errors were sampled from  $N(0, 0.5^2)$ , not  $N(0, 10^2)$  as stated in the text (pointed out by James Steiger).
10. Page 579: In the second equation on the page, there is a spurious "gamma" in the argument to the log-likelihood function, which should read " $\log_e L(\boldsymbol{\beta}, \sigma_\varepsilon^2)$ ," not " $\log_e L(\boldsymbol{\beta}, \boldsymbol{\gamma}, \sigma_\varepsilon^2)$ ."
11. Page 596: The terms in the numerator of Equation 21.2 are reversed; the equation should read:

$$A \equiv \frac{\sum_{i=1}^n (\bar{\theta} - \hat{\theta}_{(-i)})^3}{6[\sum_{i=1}^n (\hat{\theta}_{(-i)} - \bar{\theta})^2]^{3/2}} \quad (21.2)$$

The computation for the example on page 597 is correct, however. (I am grateful to James Hesford for noticing the discrepancy between the formula and the example.)