Errata

• page 23 - In the $K_N(z)$ the normalizing constant should show $\pi$ instead of $\phi$.

• page 39 - Equation 2.15: $\hat{y}_i = \sum_{j=1}^{n} s_{ij}(x_i)y_j$

• page 40 - Line after equation 2.17 should be $s_{ij}(x_i)$ (without the square).

• page 41 - Equation 2.21: should be $\hat{V}$.

• page 41 - 4 lines below equation 2.21: should be “...95% confidence interval for $\hat{y}_i$ is $\pm 2\hat{\sigma}\sqrt{s_{ij}}$” not $\sigma$.

• page 53 - ...the usual “hat” matrix: $(X'X)^{-1}X'$: should be ...the usual “hat” matrix: $X(X'X)^{-1}X'$

• page 54 - $H = (X'X)^{-1}X'$, should be $H = X(X'X)^{-1}X'$

• page 65 - Second to last line: $H = X(X'X)^{-1}X$, should be $H = X(X'X)^{-1}X'$

• page 73 - Equation 3.37 should be

$$SS(f, \lambda) = \sum_{i=1}^{n} [y_i - f(x_i)]^2 + \lambda \int_{x_1}^{x_n} f''(x)^2 \, dx \quad (1)$$

• page 74 - Equation (3.38) should be:

$$\sum_{i=1}^{n} [y_i - f(x)]^2 + \lambda \int_{x_1}^{x_n} f''(x)^2 \, dx \quad (2)$$