

Errata and Corrigenda for *Statistics for Chemical and Material Engineers: A Modern Approach (Second Edition)*

Last Update: March 29th, 2022

Page, line	Current Form	Correction
p. 125, Equation (3.98)	$\hat{y} = \begin{bmatrix} f(\vec{\beta}^{(0)}; \vec{x}_1) \\ f(\vec{\beta}^{(0)}; \vec{x}_2) \\ \vdots \\ f(\vec{\beta}^{(0)}; \vec{x}_m) \end{bmatrix}$	$\hat{y} = \begin{bmatrix} g(\vec{\beta}^{(0)}; \vec{x}_1) \\ g(\vec{\beta}^{(0)}; \vec{x}_2) \\ \vdots \\ g(\vec{\beta}^{(0)}; \vec{x}_m) \end{bmatrix}$
p. 126, Equation (3.102)	$\varepsilon_i = y_i - \hat{y}_i = y_i - f(\vec{x}_i, \hat{\beta})$	$\varepsilon_i = y_i - \hat{y}_i = y_i - g(\vec{x}_i, \hat{\beta})$
p. 142, line 5/6	... $B = 1,344.8$ °C, and $C = 219.482$ °C...	$B = \underline{-}1,344.8\underline{-}$ C, and $C = 219.482\underline{-}$ C
p. 154, Equation (4.6)	$y = \beta_0 + \sum_{i=1}^n \beta_i x_i + \sum_{j=1}^n \sum_{p=j+1}^n \beta_{jp} x_j x_p + \dots + \beta_{\prod_{i=1}^k} \prod_{i=1}^k x_i$	$y = \beta_0 + \sum_{i=1}^k \beta_i x_i + \sum_{j=1}^k \sum_{p=j+1}^k \beta_{jp} x_j x_p + \dots + \beta_{\prod_{i=1}^k} \prod_{i=1}^k x_i$ Replace all n's by k.
p. 158, line 3	$F(0.95, 1, l^k(n_R - 1)).$	$F(1-\alpha, 1, l^k(n_R - 1)).$ More general solution.
p. 175, line 10	$F(0.95, 1, l^k(n_R - 1)).$	$F(1-\alpha, 1, l^k(n_R - 1)).$ More general solution.

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p. 229, Equation 5.27	$A_Q(z^{-s}) = 1 + \sum_{i=1}^Q \alpha_{si} z^{-si}$ $B_P(z^{-s}) = 1 + \sum_{i=1}^P \beta_{si} z^{-si}$	$A_P(z^{-s}) = 1 + \sum_{i=1}^P \alpha_{si} z^{-si}$ $B_Q(z^{-s}) = 1 + \sum_{i=1}^Q \beta_{si} z^{-si}$
p. 240, line 2	...process stops after q lags.	...process stops after p lags.
p. 242, Figure 5.7		The right and left images need to be exchanged. The visual difference in this case is minimal, but there is nevertheless a difference.
p. 242, line 11	...(right) MA(2) processes	...(right) MA(1) processes
p. 266, line 9	The noise variance, σ_e^2 , is 1.0870.	The noise variance, σ_e^2 , is 1.08 07 .
p. 307, line 7/8	... at least one time delay...	... <u>a time delay of at least one sample</u> ...

Page, line	Current Form	Correction
p. 311, Equation (6.31) p. 311, line after Equation (6.31)	$t t-1$	$\underline{t+1 t}$ (Note both formulations are equivalent, but for consistency, we should use the corrected form.)
p. 313, Equation (6.41)	$\begin{aligned} \text{var}\left(\varepsilon_t\left(\bar{\theta}, \hat{\theta}\right)\right) &= \text{var}\left(\Phi_e\left(z^{-1}, \bar{\theta}, \hat{\theta}\right)u_t\right) \\ &+ \text{var}\left(\left(\Phi_e\left(z^{-1}, \bar{\theta}, \hat{\theta}\right) - \mathcal{I}\right)e_t\right) \\ &+ \text{var}\left(e_t\right) \end{aligned}$	$\begin{aligned} \text{var}\left(\varepsilon_t\left(\bar{\theta}, \hat{\theta}\right)\right) &= \text{var}\left(\Phi_u\left(z^{-1}, \bar{\theta}, \hat{\theta}\right)u_t\right) \\ &+ \text{var}\left(\left(\Phi_e\left(z^{-1}, \bar{\theta}, \hat{\theta}\right) - \mathcal{I}\right)e_t\right) \\ &+ \text{var}\left(e_t\right) \end{aligned}$ <p>The first Φ_e should be Φ_u instead.</p>
p. 313, Equations (6.43), (6.44)	$t t-1$	$\underline{t+1 t}$ (Note both formulations are equivalent, but for consistency, we should use the corrected form.)

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p. 315, Equations (6.48), p. 316, Equation (6.49)	$t t - 1$	$\underline{t + 1 t}$ (Note both formulations are equivalent, but for consistency, we should use the corrected form.)
p. 317, line 1	...or for a symmetric matrix this...	...or, for a symmetric matrix, this...
p. 319, lines 13, p. 320, line 2	...last nonzero value...	...last zero value...
p. 319, line 16/17	...first nonzero value...	...last zero value...
p. 324, Equations (6.64), (6.66)	$t t - 1$	$\underline{t + 1 t}$ (Note both formulations are equivalent, but for consistency, we should use the corrected form.)

Page, line	Current Form	Correction
p. 325, Equations (6.69), (6.70), (6.71)	$t/t - 1$	<u>$t + 1/t$</u> (Note both formulations are equivalent, but for consistency, we should use the corrected form.)
p. 325, line 8	...are uncorrelated. Thus, the variance can be written as...	...are uncorrelated, the variance can be written as...
p. 339, Question 10)	A first-order Box-Jenkins model...	In open-loop system identification, a first-order Box-Jenkins model...
p. 368, Table 7.10, column 1, row 7	<code>mNL=nlarx(z,nn,basis);</code>	<code>mNL=nlarx(z,nn,basis)</code>
p. 381, line 19	...the correspindg measured values	...the corresponding measured values
p. 374, line 2	%Custom-built function that creates the corelation plot given	%Custom-built function that creates the correlation plot given
p. 374, line 9	axis1: the lable for the axis (can be left blank)	axis1: the label for the axis (can be left blank)

Page, line	Current Form	Correction
p. 374, line 30	%Custom-built function that creates the crosscorelation plot	%Custom-built function that creates the <u>cross-correlation</u> plot
p. 375, line 27; p. 376, line 8	crosscorelation	cross-correlation
	1-sample	one-sample
p. 417, Chapter 2, (1)	(1) T;	(1) F;