INFORMATION BOUNDS AND NONPARAMETRIC MAXMIMUM LIKELIHOOD ESTIMATION

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Errata: Typographical and Other Errors

1. Page 6, line 2: Chang and Yang (1987).
2. Page 19, line 20: $\mathcal{M}_\lambda \equiv \{P : E_P X^2 \leq M\}$
3. Page 19, line -4: $c(\beta) \equiv c \equiv b^2\Gamma(\frac{1}{\beta}+1) + a\Gamma'(\frac{1}{\beta}+1)$
4. Page 20, line 1: Change $b\Gamma^2(\frac{1}{\beta}+1)$ to $b^2\Gamma^2(\frac{1}{\beta}+1)$
5. Page 29, line 3: Change (1.10) to (1.13).
6. Page 29, line 3: This should read as $\int\int K(z,t)a(t)dF(t)dF(z) = 0$.
7. Page 35, line 3: Change "likehoo" to "likehood".
8. Page 43, line 11: Change "Exercise 5" to "Exercise 6".
9. Page 86, line -12: This should read as: $P(\lim_{n\to\infty} n^{-1}\log N_2(\delta, P_n, \mathcal{A}) = 0) \ = \ 1$.
10. Page 86, line -5: This should read as: $P(\lim_{n\to\infty} n^{-1}\log N_1(\delta, P_n, \mathcal{A}) = 0) \ = \ 1$.
11. Page 115, line 7: Change "Proposition 1.2" to "Proposition 1.1".
12. Page 118, lines 10, -3, -1: In all three of these lines with $t - t_0 - 2n^{-1/3}F_0(t)(1-F_0(t))$ divided by $f_0(t_0)$, only the last part of the denominator should in fact be divided by $f_0(t_0)$ – just as on the right side of (5.48).
13. Page 119, lines 2, 3, 6: same as on page 118 noted above.
14. Page 119, lines 8, 11: In both of these places the bound should be $2\exp(-cn^{2/3}\log n)$.
15. Page 124, line -7: Change "1184-1186" to "479 - 484".