

Errata for *Monte Carlo Statistical Methods* (Fourth Printing)
Last Update: April 10, 2002

page 207 In **Example 5.3.1**, the likelihood should be

$$L(\theta|y) = [1 - F(a - \theta)]^{n-m} \prod_{i=1}^m f(y_i - \theta)$$

page 314 In the proof of **Proposition 7.2.12**, the first expectation should be $\mathbf{E}[h(Y^{(0)})h(Y^{(1)})]$.