

Erratum

Correction to ‘Model selection: Full Bayesian approach’ by C. A. de Bragança Pereira and J. M. Stern

The equation

$$f_d(x) = \frac{x^{(d/2-1)}(-x/2)}{2^{d/2}\Gamma(d/2)}, \quad \text{with } (f_d(x)) = d, \text{Var}(f_d(x)) = 2d,$$

on page 563, should be changed to

$$f_d(x) = \frac{x^{(d/2-1)}\exp(-x/2)}{2^{d/2}\Gamma(d/2)}, \quad \text{with } E(X) = d, V(X) = 2d.$$

The term $(0, \sigma I)$ in three regression models of Section 6 on page 564 and 566 should be changed to $N(0, \sigma^2 I)$, where $N(0, \sigma^2 I)$ refers to the normal distribution with 0 mean and $\sigma^2 I$ covariance matrix.

REFERENCE

Pereira CAB, Stern JM. 2001. Model selection: Full Bayesian approach. *Environmetrics* **12**: 559–568.

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