More Errata Posted 22 July 2005

- 1. [Sec 3.1, l 5–6] change "Billingsley (1999)" to "Billingsley (1999; first edition 1968)"
- 2. [Sec 3.5, l 2] change "one-step Newton estimators" to "one-step Newton updates"
- 3. [Sec 3.5, 16] insert "(Appendix B)" after "Newton-iterated to convergence estimators"
- 4. [equation (B.2a)] change $t \in C$ (in the stacked subscript) to $t \in S$
- 5. [equation (B.2b)] a LATEX error: change "\tilde{\delta_n}" to "\tilde{\delta}_n" (so the twiddle is centered over the delta)