

Errata and Updates for ASM Exam MAS-II (Fifth Edition) Sorted by Date

[9/26/2024] On page 566, in question 25, change the answer choices to:

- (A) Less than 0.70
- (B) At least 0.70, but less than 0.74
- (C) At least 0.74, but less than 0.78
- (D) At least 0.78, but less than 0.82
- (E) At least 0.82

[9/26/2024] On page 711, in the solution to question 25, change the final answer to 0.8211 and change the answer key to (E). Also change the answer key on page 706.

[8/28/2024] On page 443, on the ninth line of Section 39.1 beginning “The principal components”, change X_i to X_j .

[8/28/2024] On page 463, in the solution to exercise 39.9, change x_{13} to x_{31} .

[8/26/2024] On page 126, on the third line from the bottom, change 7.291167 to 7.291667. On page 127, change 7.291167 to 7.291667 on lines 3, 4, and 5. Change 16.3610 to 16.3605 on lines 5 and 6. However, the final answer remains the same to two decimal places.

[4/28/2024] On page 513, in question 34, the first choice should be:

I. If autocorrelation of terms in a time series is positive, generalized least squares results in larger confidence intervals than ordinary least squares.

[4/28/2024] On page 545, in question 3, change the answer choices to:

- (A) Less than 12.4
- (B) At least 12.4, but less than 12.5
- (C) At least 12.5, but less than 12.6
- (D) At least 12.6, but less than 12.7
- (E) At least 12.7

[4/25/2024] On page 501, on the last line of question 7, change “integr” to “integer”.

[4/25/2024] On page 542, in question 32, in the matrix, change the entry for row 2 column 1 from 0.5 to 0.4.

[4/25/2024] On page 542, in question 33, on the first line, change “6” to “5”.

[4/25/2024] On page 678, in the solution to question 5, on the third line, change $0.25^2(384.16) = 56.04$ to $0.5^2(384.16) = 96.04$.

[4/25/2024] On page 696, in the solution to question 34, on the second and third lines (once apiece), change 0.1333 to 0.1133.

[4/14/2024] On page 673, replace the solution to question 18 with the following:

For points 131 and below, the prediction is “No”. For points 180 and up, the prediction is “Yes”. For 144, the closest points are 131 and 151, leading to a “Yes” prediction. For 151, the closest points are 144 and 168, leading to a “No” prediction. For 168, the closest points are 151 and 180, leading to a “Yes” prediction. Thus the prediction is erroneous at 131, 144, 151, and 168, for a $4/12$ or $33\frac{1}{3}\%$ error rate.

(C)

[10/24/2023] On page 389, the table for exercises 35.1 and 35.2 is missing a line. Add a line after 3,253/3,544 with 3,701 for predicted loss cost and 3,963 for actual loss cost.

[8/22/2023] On page 263, on the third line of Example 23A, change “a linear mixed models” to “a linear mixed model”. In part 2 (the last line of the page), change “random student” to “random tenth grade student”.

[8/22/2023] On page 292:

- Three lines above the table before Section 26.2, change “Kenward-Rogers” to “Kenward-Roger”
- In the table before Section 26.2, change “Kenwood-Rogers” to “Kenward-Roger”.

[8/22/2023] On page 295, in the paragraph beginning “**Newton-Raphson (N-R)**”, on the first line, change “maximizes” to “minimizes”.

[8/22/2023] On page 302, on the second line of Example 27D, change “nor” to “not”.

[8/22/2023] On page 303, four lines under equation (27.3), change “Kenward-Rogers” to “Kenward-Roger”.

[8/22/2023] On page 334, on the second line of the second paragraph, change “effectf” to “effect”.

[8/22/2023] On page 334, in Section 31.6, on the line after the first list of 3, delete the “=” after “design”.

[8/22/2023] On page 382, on the second line after the tables (the line beginning “The *lift*”), change “average” to “actual”.

[8/22/2023] On page 563, in question 13 II, change “Kenward-Rogers” to “Kenward-Roger”.

[8/22/2023] On page 678, in the solution to question 9 III, change “Kenward-Rogers” to “Kenward-Roger”.

[8/22/2023] On page 710, in the solution to question 13 II, change “Kenward-Rogers” to “Kenward-Roger”.

[8/20/2023] On page 433, regarding the last sentence of the second paragraph, beginning with “The **C** matrix”: The textbook is ambiguous about how padding is done. But typically the original feature map is padded and then convolution is done. Therefore, replace this sentence with

The starting matrix may be padded with 0s on the right and bottom to expand it so that the resulting **C** matrix has the same size as the starting matrix.

[8/20/2023] On page 435, regarding exercise 38.5: The textbook is ambiguous about how padding is done. But typically the original feature map is padded and then convolution is done. Therefore, replace the words on the second-to-last line, “is convolved with it and the resulting matrix is padded”, with “is convolved with a padded feature map.”

[8/20/2023] On page 439, in the solution to exercise 38.5, replace the two matrices on the fourth line with

$$\begin{pmatrix} 7 & 10 & 7 & 0 \\ 2 & 7 & 6 & 0 \\ 11 & 7 & 2 & 0 \\ 7 & 8 & 6 & 0 \end{pmatrix} \qquad \begin{pmatrix} 5 & 8 & 7 & 7 \\ 3 & 6 & 4 & 6 \\ 3 & 10 & 7 & 1 \\ 0 & 2 & 7 & 5 \end{pmatrix}$$

[7/30/2023] On page 389, on the first line of exercise 35.3. change “life” to “lift”.

[7/30/2023] On page 391, on the last line of the solution to exercise 35.3, change 221.1 to 222.2.

[7/26/2023] On page 34, replace the solution to Example 4B part 2 with

The median cannot be calculated by hand. Using Excel’s `BETA.INV(0.5, 4, 8)` we get approximately

0.324.

- [7/26/2023] On page 209, in Table 18.1 on the second-to-last line, change AR(1) to AR(p).
- [7/26/2023] On page 217, delete the footnote. The formula is used in Markov chain Monte Carlo, which was removed from the MAS II syllabus as of the Fall 2023 sitting.
- [7/26/2023] On page 218, on the last line of the first paragraph, change “underestimated” to “overestimated”.