Errata for 'Normal Approximation by Stein's Method'

1. Page vii, line 11 should read Barbour and Chen (2005b,2005c)

2. p.2 line 11 replace 'is said to converge in distribution' by converges in distribution'

3. page 6, First line should read: When n is large, when $\xi_1, \ldots, \xi_n$ are of comparable size .... Also, replace $1/\sqrt{n}$ by $1/n$ at the end of this paragraph.

4. page 16, bound (2.13) can change first 2 to 1, see Dobler http://arxiv.org/abs/1207.0533

5. page 17, in (2.17) and page 18, one 18, replace $\mathbf{w}e^{-u}$by $e^{-u}\mathbf{w}$.

6. Page 27, in equation (2.53), the variance σ^2 should be on the left hand side.

7. Page 37, line -2, replace $z \geq 0$ by $w \geq 0$.

8. Page 35, symmetry assumption on X is not needed, see proof of Theorem 2.1 in Goldstein and Reinert 2005.

9. Page 38, to prove the identity at the top of the page, replace that first display by

$$\frac{w}{1+w^2}e^{-w^2/2} = \int_w^\infty \frac{x^4+2x^2-1}{x^4+2x^2+1}e^{-x^2/2}dx \leq \int_w^\infty e^{-x^2/2}dx$$

10. Page 46, line 4, at end of paragraph, replace 'absolutely continuous with $\|h'\| < \infty$.' by 'absolutely continuous with some almost sure version of h' satisfying $\|h'\| < \infty$.'

11. page 111, in Theorem 4.9 the factor $1/2\lambda$ can be improved to $1/3\lambda$ see Ross' Surveys paper, Theorem 3.7.

12. page 123, line 4, 'had' should be changed to 'has'

13. page 127, after (4.171), replace 'these set appears' by 'such a set A will appear in'.

14. page 127, line -9, insert E so that $\frac{1}{2}[\Delta_j \cdots]$ reads $\frac{1}{2}E[\Delta_j \cdots]$.

15. page 136, line 9, replace '$\cdots$ let $L_m^\infty(\mathbb{R})$ be all functions' with '$\cdots$ let $L_m^\infty(\mathbb{R})$ be all m times differentiable functions'; remove sentence following the display, starting with 'That is, $L_m^\infty(\mathbb{R})$ consists ....'

16. Page 172 equation (6.20). Replace $A_2 + A_2$ with $A_2 + A_3$.

17. Page 175 equation (6.33). Replace

$$\frac{2c_{12}}{3} \quad \text{by} \quad c_{12} + \frac{2}{3}$$