

**Errata**  
**for**  
**A First Course in Monte Carlo**  
**by**  
**George S. Fishman**

Page	Line	From	To
<b>9/26/05</b>			
34	14 from b	$\mathcal{H}(g)$	$\mathcal{H}(\mathcal{G})$
<b>11/29/05</b>			
69	Table 2.11	For city 14 insert these percentages: Sta\City $j$ ... 11 12 13 14 15 16 17 18 19 20 14     10  4  5   5  4  4  3  2  3  2	
166	Fig. 5.1	$\min(0, 1 - \frac{1}{x})$	$\max(0, 1 - \frac{1}{x})$
337	13 from b	Delete sentence beginning with "It is easily seen..."	
<b>12/31/05</b>			
165	4 from b.	1,000	10,000
388	9	as	is
<b>2/6/06</b>			
206	7	$\pi(\mathbf{z})q(\mathbf{y}, \mathbf{z})$	$\pi(\mathbf{y})q(\mathbf{y}, \mathbf{z})$
206	11	$\pi(\mathbf{z})A(\mathbf{y})$	$\pi(\mathbf{y})A(\mathbf{y})$
212	(6.20) row 3, col. 2	1	0.571
212	(6.21) row 3, col. 2	.050	0.286
"	(6.21) row 3, col. 3	blank	0.214
216	9 from b.	delete "not"	
"	7 from b.	delete $\prod_{l=1}^r$	
"	7 from b.	$S_{l+1}$	$S_l$ (4 times)
"	1 from b.	$S_{l+1}$	$S_l$ (twice)
217	(6.29)	$S_{l+1}$	$S_l$
"	4 below table	1	$S_l$
218	3	$l = S_{l+1}$	$l = 1$
214	(6.23) and (6.24)	replace by	

$$\alpha(x, y) = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0.250 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0.143 & 0.571 & 1 & 1 & 1 & 1 & 1 & 0.714 \\ 0.0667 & 0.267 & 0.467 & 1 & 1 & 1 & 1 & 0.333 \\ 0.0357 & 0.143 & 0.250 & 0.536 & 1 & 0.679 & 0.750 & 0.179 \\ 0.0526 & 0.211 & 0.368 & 0.789 & 1 & 1 & 1 & 0.263 \\ 0.0476 & 0.190 & 0.333 & 0.714 & 1 & 0.905 & 1 & 0.238 \\ 0.2000 & 0.800 & 1 & 1 & 1 & 1 & 1 & 1 \end{pmatrix}$$

$$K(x, y) = \begin{pmatrix} 0.125 & 0.125 & 0.125 & 0.125 & 0.125 & 0.125 & 0.125 & 0.125 \\ 0.0313 & 0.219 & 0.125 & 0.125 & 0.125 & 0.125 & 0.125 & 0.125 \\ 0.0179 & 0.0714 & 0.321 & 0.125 & 0.125 & 0.125 & 0.125 & 0.0893 \\ 0.00833 & 0.0333 & 0.0583 & 0.483 & 0.125 & 0.125 & 0.125 & 0.0417 \\ 0.00446 & 0.0179 & 0.0313 & 0.0670 & 0.679 & 0.0848 & 0.0938 & 0.0223 \\ 0.00658 & 0.0263 & 0.0461 & 0.0987 & 0.125 & 0.539 & 0.125 & 0.0329 \\ 0.00595 & 0.0238 & 0.0417 & 0.0893 & 0.125 & 0.113 & 0.571 & 0.0298 \\ 0.0250 & 0.100 & 0.125 & 0.125 & 0.125 & 0.125 & 0.125 & 0.250 \end{pmatrix}$$

Page	Line	From	To
<b>3/17/06</b>			
231	5 from b	$\mathbf{y} \in \mathcal{X}$	all subsets $\mathcal{S} \subseteq \mathcal{X}$
"	4 from b	$ K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y}) $	$\left  \sum_{\mathbf{y} \in \mathcal{S}} [K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y})] \right $
232	7	$\mathbf{y} \in \mathcal{X}$	all subsets $\mathcal{S} \subseteq \mathcal{X}$
"	8	$ K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y}) $	$\left  \sum_{\mathbf{y} \in \mathcal{S}} [K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y})] \right $
358	13	$(\mathbf{x}, \mathbf{y}) \in \mathcal{X}^2$	$\mathbf{x} \in \mathcal{X}$ and all subsets $\mathcal{S} \subseteq \mathcal{X}$
"	14	$ K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y}) $	$\left  \sum_{\mathbf{y} \in \mathcal{S}} [K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y})] \right $
"	19	$ K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y}) $	$\max_{\mathcal{S} \subseteq \mathcal{X}} \left  \sum_{\mathbf{y} \in \mathcal{S}} [K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y})] \right $
371	8 from b	$ K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y}) $	$\left  \sum_{\mathbf{y} \in \mathcal{S}} [K^{(j)}(\mathbf{x}, \mathbf{y}) - \pi(\mathbf{y})] \right $
"	7 from b	$(\mathbf{x}, \mathbf{y}) \in \mathcal{X}^2$	$\mathbf{x} \in \mathcal{X}$ and all subsets $\mathcal{S} \subseteq \mathcal{X}$
<b>7/31/06</b>			
31	3 from b.	((2.2))	(2.1)
32	14	((2.2))	(2.1)
78	5 from b.	$\beta e^{-z/\beta}$	$\frac{1}{\beta} e^{-z/\beta}$
246	13,15,16	$L_{l^*}$	$J_{l^*}$
246	14,16	$L_{l'}$	$J_{l'}$
<b>2/12/07</b>			
218	15	$\max\left(\frac{a-1}{a+b}\right)$	$\max\left(\frac{a-1}{a+b+2}\right)$
218	18	$\frac{A}{A-B} = 1.95$	$\frac{A(1+2B)}{A-B} = 2.01$
218	19	$\frac{1-A}{A-B} = 61$	$\frac{(1-A)(1+2B)}{A-B} = 62.8$

Page	Line	From	To
<b>9/24/07</b>			
39	Table 2.5	$\bar{\lambda}_n(\mathbf{p}, \mathbf{p})$	$\bar{\lambda}_n(\mathbf{p}, \mathbf{q})$
39	"	r.e. $(\bar{\lambda}_n(\mathbf{p}, \mathbf{p}))$	r.e. $(\bar{\lambda}_n(\mathbf{p}, \mathbf{q}))$
61	Ex. H.7	$g(x, y, z)$	$g(x, y)$
65	23	$(C_{i-1} - DV_i)(1 + r)$	$(1 + r)C_{i-1} - DV_i$
66	1	$p$	$q$
66	1	and	$r = 0.10$ , and
243	(6.69)	$N \sum_{i=1}^I \sum_{l=1}^L ($	$N \left( \sum_{i=1}^I \sum_{l=1}^L$
244	10-13	delete part of sentence starting with "assumes" and ending with "and"	
244	13	$\{\pi(\mathbf{x})\};$	an ergodic transition kernel that preserves row and column totals;
246	18	0.1636	0.8364
246	19	0.1682	0.8318
246	Table 6.4	0.1636	0.8364
246	Table 6.4	0.1682	0.8318