

Errata for Appendix E

- p. 241, for the Poisson model:

$$\begin{aligned} E \left[\psi_{[Hub]}(r_i; \boldsymbol{\beta}, \phi, c) \frac{\partial}{\partial \mu_i} \log h(y_i | \mathbf{x}_i, \mu_i) \right] &= E \left[\psi_{[Hub]}(r_i; \boldsymbol{\beta}, \phi, c) \frac{y_i - \mu_i}{v_{\mu_i}} \right] = \\ &= c [P(y_i = j_1) + P(y_i = j_2)] + \frac{1}{v_{\mu_i}^{1/2}} P(j_1 \leq y_i \leq j_2 - 1) + \\ &+ \frac{1}{v_{\mu_i}^{3/2}} \mu_i^2 [P(y_i = j_1 - 1) - P(y_i = j_1) - P(y_i = j_2 - 1) + P(y_i = j_2)]. \end{aligned}$$