Errata: A survey of Bayesian predictive methods for model assessment, selection and comparison

Aki Vehtari and Janne Ojanen

Aalto University
Department of Biomedical Engineering and Computational Science (BECS)
e-mail: Aki.Vehtari@aalto.fi
e-mail: Janne.Ojanen@aalto.fi

Abstract: Errata for the paper Aki Vehtari and Janne Ojanen (2012). A survey of Bayesian predictive methods for model assessment, selection and comparison. In *Statistics Surveys*, 6:142-228. http://dx.doi.org/10.1214/12-SS102

- Page 190 "In the general case, an efficiency estimate of the importance sampling can be computed from the obtained weights (see Newton and Raftery, 1994; Gelman et al., 1995, ch. 10; Peruggia, 1997; Vehtari and Lampinen, 2002), but this approach can not prove convergence."
  should be
  "It is customary to examine the distribution of weights with various plots (see Newton and Raftery, 1994; Gelman et al., 1995, ch. 10; Peruggia, 1997; Vehtari and Lampinen, 2002), and an efficiency estimate of the importance sampling can be computed from the obtained weights (Kong, Liu and Wong, 1994; Liu, 2001, Ch. 2.5.3), but these can not prove convergence."
- Page 208, Equation (145) should be (thanks to Andrew Gelman)

$$p_{\text{eff}} \approx 2\,\mathrm{Var}_{\theta_k|D,M_k}[\log p(\dot{y}_i|\theta_k, M_k)]. \tag{145}$$

Additional references

References

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Liu, J. S. (2001). *Monte Carlo Strategies in Scientific Computing*. Springer-Verlag.