1. Page 86 as part of the discussion of the robust option, logit and probit were switched. It should read: “For example, if the correct model is a binary probit model and a binary logit model is used, the model is misspecified.” [8 Feb 2006]

2. Page 112, formula for $BIC^S_k$. “A third definition, the one that is included with \texttt{estimates table} with the \texttt{stats(bic)} option and in \texttt{estat ic}, is:

$$BIC^S_k = -2 \ln \hat{L}(M_k) + df^S_k \ln N$$

where $df^S_k$ is the number of parameters in the model (including auxiliary parameters such as $\alpha$ in the the negative binomial regression model).” [7 Feb 05]