

Errata

Page 78.

$$\text{AUC} = \int_{-\infty}^{\infty} P[Y_D > y, Y_{\bar{D}} = y] dy$$

is meant as an informal way of writing

$$\text{AUC} = \int_{-\infty}^{\infty} P[Y_D > y | Y_{\bar{D}} = y] f_{\bar{D}}(y) dy$$

Page 102. The right-hand side of the equation in Result 5.2 should read:

$$\doteq \lambda^{1/2} B_1(\text{ROC}(t)) + (1 - \lambda)^{1/2} \frac{f_D(S_{\bar{D}}^{-1}(t))}{f_{\bar{D}}(S_{\bar{D}}^{-1}(t))} B_2(t)$$

Page 108. Last equation should read:

$$\begin{aligned} \Delta \hat{AUC}_e &= \hat{AUC}_{e1} - \hat{AUC}_{e2} \\ &= \sum_{i=1}^{n_D} \frac{\{\hat{S}_{\bar{D},B}(Y_{Di,B}) - \hat{S}_{\bar{D},A}(Y_{Di,A})\}}{n_D} \\ &= \sum_{j=1}^{n_{\bar{D}}} \frac{\{\hat{S}_{D,A}(Y_{\bar{D}j,A}) - \hat{S}_{D,B}(Y_{\bar{D}j,B})\}}{n_{\bar{D}}} \end{aligned}$$