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

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

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

\[ \equiv \lambda^{1/2} B_1 (\text{ROC}(t)) + (1 - \lambda)^{1/2} \frac{f_D(S_D^{-1}(t))}{f_D(S_D^{-1}(t))} B_2(t) \]

Page 108. Last equation should read:

\[ \Delta \hat{AUC}_e = \hat{AUC}_{e1} - \hat{AUC}_{e2} = \sum_{i=1}^{n_D} \frac{\{\hat{S}_{D,B}(Y_{Di,B}) - \hat{S}_{D,A}(Y_{Di,A})\}}{n_D} = \sum_{j=1}^{n_D} \frac{\{\hat{S}_{D,A}(Y_{DJ,A}) - \hat{S}_{D,B}(Y_{DJ,B})\}}{n_D} \]