ERRATUM



Erratum to: Practical Bayesian model evaluation using leave-one-out cross-validation and WAIC

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Unfortunately there are several errors with corrections below.

The correct corresponding author is Aki Vehtari, aki.vehtari@aalto.fi

The reference list should have the following references:

Bernardo, J., Smith A.F.M.: Bayesian Theory. Wiley, New York (1994).

Gneiting, T., Raftery, A.E.: Strictly proper scoring rules, prediction, and estimation. J. Am. Stat. Assoc. **102**, 359–378 (2007).

The following reference should be removed:

Kong, A., Liu, J.S., Wong, W.H.: Sequential imputations and Bayesian missing data problems. J. Am. Stat. Assoc. **89**, 278–288 (1994).

The reference

Vehtari, A., Mononen, T., Tolvanen, V., Sivula, T., Winther, O.: Bayesian leave-one-out cross-validation

The online version of the original article can be found under doi:10.1007/s11222-016-9696-4.

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approximations for Gaussian latent variable models. J. Mach. Learn. Res. accepted for publication (2016b). arXiv preprint arXiv:1412.7461

should be

Vehtari, A., Mononen, T., Tolvanen, V., Sivula, T., Winther, O.: Bayesian leave-one-out cross-validation approximations for Gaussian latent variable models. J. Mach. Learn. Res. **17**(103), 138 (2016b).

On page 6: "PSIS by Vehtari and Gelman (2014, Fig. 5)" should be PSIS by Vehtari and Gelman (2015).

In Fig. 1 caption and in Fig. 1c, instead of "k" there should \hat{k} In Figs. 5a, 6a, 7a, 8a, 9a, 10a, and 11a instead of "k" there should \hat{k} .

Page 9 body text right column lines 8, 10, 16, 17, and 20, instead of "k" there should \hat{k} .

Page 17 body text right column lines 4 and 2 from bottom,, instead of "k" there should \hat{k} .

