Additional Comments

1. **Comment on Welch's example (Example 2.6, page 37):**

   Fraser (Statistical Science, 2004) looks at this and other similar examples and notes some classical Statisticians like Fisher and Cox have argued in favor of conditionality, whereas others, including Welch himself, argues against conditionality on grounds of optimality. He goes on to point out that the equivariant confidence interval with shortest expected length in Welch's example exhibits a conditionality paradox in an extreme form, namely, for each sample point the coverage probability can be seen to be equal to zero or one! (This amusing result was rediscovered independently by Rahul Mukerjee and J.K. Ghosh.)

2. The s that appears in the expression for the variance of β_{jl} on page 296 and in $(Q_n)_{ij}$ on page 297 is the same s which appears in the middle of page 295. There it is assumed that the wavelet $\psi \in \mathcal{C}^s$.

   A sensitivity analysis may help in the choice of c which appears in $(Q_n)_{ij}$ on page 297. In the examples that we have studied, it was found that it had limited influence as long as a moderate value was chosen.

   Since the approach used in Section 10.2.2 does not utilize the 'discrete wavelet transform', orthogonality of wavelets is not made use of in the computations and so equi-spaced x_i are not needed. (However, the orthogonality aspect is used to some extent in the specification of the priors on the wavelet coefficients.) The computations involving spectral decomposition of somewhat large, unstructured matrices are therefore not very simple, but not hard for moderate n.

   For further details on the above three clarifications please see Angers and Delampady (1992).