

**Errata for the paper:**

Crainiceanu, C.M., Ruppert, D. and Wand, M.P. (2005). Bayesian analysis for penalized spline regression using WinBUGS. *Journal of Statistical Software*, Volume 14, Article 14, 1–24.

The definition of the penalty matrix  $D$  on page 3 should be replaced with

$$D = \begin{bmatrix} \mathbf{0}_{2 \times 2} & \mathbf{0}_{2 \times K} \\ \mathbf{0}_{K \times 2} & (\boldsymbol{\Omega}_K^{1/2})^T \boldsymbol{\Omega}_K^{1/2} \end{bmatrix}$$

The following displayed line of mathematics should be

$$\frac{1}{\sigma_\epsilon^2} \|\mathbf{Y} - \mathbf{X}\boldsymbol{\beta} - \mathbf{Z}_K\|^2 + \frac{1}{\lambda\sigma_\epsilon^2} \mathbf{u}^T (\boldsymbol{\Omega}_K^{1/2})^T \boldsymbol{\Omega}_K^{1/2} \mathbf{u}$$

The covariance,  $\text{cov}(\mathbf{u})$ , should be  $\text{cov}(\mathbf{u}) = \sigma_u^2 \boldsymbol{\Omega}_K^{-1/2} (\boldsymbol{\Omega}_K^{-1/2})^T$ ; including within equation (2).

The authors are grateful to several readers for alerting us to these errata.