

The second boxed formula on page 233 should be

$$D(\mathbf{Y}) = \mathbf{\Sigma} \otimes I_n = \begin{bmatrix} \sigma_1^2 I_n & \cdots & \sigma_{1p} I_n \\ \vdots & & \vdots \\ \sigma_{1p} I_n & \cdots & \sigma_p^2 I_n \end{bmatrix}$$