Correction to:
"Kullback Leibler property of kernel mixture priors in Bayesian density estimation"

Electronic J. Statist. **2** (2008) 298–331

Yuefeng Wu

Department of Statistics, North Carolina State University,
e-mail: ywu9@ncsu.edu

and

Subhashis Ghosal

Department of Statistics, North Carolina State University,
e-mail: sghosal@ncsu.edu

The argument given in the last paragraph of the proof of Theorem 2 is not correct. This is used to verify

$$\sup\{K(x;\theta,\phi) : x \in C, \theta \in E^c\} < c\epsilon/4.$$

in Condition A9. However, this requirement in Condition A9 can be completely dropped to weaken the condition to

A9. for any given $\phi \in A$ and compact $C \subset \mathfrak{X}$, such that the family of maps $\{\theta \mapsto K(x;\theta,\phi), x \in C\}$ is uniformly equicontinuous on D.

By weakening Condition A9 in Lemma 3, we not only easily rectify the proof of Theorem 2 but also make the conditions of the Theorem 2 weaker. To see this, observe that as $\text{supp}(P_\epsilon) \in D$,

$$\int_C f_0(x) \log \frac{f_{P_\epsilon,\phi}(x)}{f_{P,\phi}(x)} dx \le \int_C f_0(x) \log \frac{\int_D K(x,\theta,\phi) dP_\epsilon(\theta)}{\int_D K(x,\theta,\phi) dP(\theta)} dx. \qquad (1)$$

From the equicontinuity condition, given $\delta > 0$, choose $x_1, x_2, \ldots, x_m$ such that, for any $x \in C$, there exists x_i satisfying

$$\sup_{\theta \in D} |K(x,\theta,\phi) - K(x_i,\theta,\phi)| < c\delta.$$