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CORRECTION NOTE: APPROACHES FOR MULTI-STEP DENSITY FORECASTS WITH APPLICATION TO AGGREGATED WIND POWER [*Ann. Appl. Statist.* **4** (2010) 1311–1341]

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In equation (18), the first line at the top of page 1328 inoccrectly reads

$$+(1-\gamma)\{\log s^2_{\varepsilon;t} - \phi_v[g(e_{t-2}) - \log V_{t-2}]\}.$$

It should read

$$+(1-\gamma)\{\log s^2_{\varepsilon;t} - \phi_v[g(e_{t-1}) - \log V_{t-2}]\},$$

that is, $g(e_{t-2})$ should be $g(e_{t-1})$.

The online version has been corrected.

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