CORRECTION

QUANTILE-ADAPTIVE MODEL-FREE VARIABLE SCREENING FOR HIGH-DIMENSIONAL HETEROGENEOUS DATA

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There was a typo in the expression of the model used in Example 3. The model should be

$$Y = 2(X_1^2 + X_2^2) + \left\{10^{-1} \exp(X_1 + X_2 + X_{18} + X_{19} + \cdots + X_{30})\right\} \cdot \varepsilon.$$

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