

CORRECTIONS

THE N^{-2} -ORDER MEAN SQUARED ERRORS OF THE MAXIMUM LIKELIHOOD AND THE MINIMUM LOGIT CHI-SQUARED ESTIMATOR

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Annals of Statistics (1980) **8** 488–505.

It was pointed out by Linda Davis that equation (30) should read

$$\begin{aligned}
 Ev_{2i}v_{2j} &= \frac{1}{2} \sum_s \sum_t \frac{\partial^2 \beta_i}{\partial r_s \partial r_t} \frac{\partial^2 \beta_j}{\partial r_s \partial r_t} \frac{P_t(1 - P_t)}{n_t} \frac{P_s(1 - P_s)}{n_s} \\
 &\quad + \frac{1}{4} \left[\sum_t \frac{\partial^2 \beta_i}{\partial r_t^2} \frac{P_t(1 - P_t)}{n_t} \right] \left[\sum_t \frac{\partial^2 \beta_j}{\partial r_t^2} \frac{P_t(1 - P_t)}{n_t} \right] \\
 &\equiv 2m_{1ij} + m_{3ij}.
 \end{aligned}$$

This change implies that one should add

$$\frac{1}{4} (X' D_1 X)^{-1} X' D_2 (\hat{A} - \hat{A} \hat{A}) D_2 X (X' D_1 X)^{-1}$$

to the right-hand side of equations (34), (70), and (76), which define MSE_1 , $CMSE_1$, and $DMSE_1$ respectively. Consequently, one should subtract the same term from the right-hand side of equation (72).

Since the term given above is a nonnegative definite matrix, all the conclusions of the paper are unchanged. (In fact, they are slightly strengthened.)

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Received January 1984.