CORRECTION

ADAPTIVE *L*-ESTIMATION FOR LINEAR MODELS

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In discussing the background for our results, we omitted the following important reference by van Eeden (1970), which provided the first adaptively efficient *R*-estimator of a location parameter. We would also like to add that Dionne (1981) provided adaptive estimators in linear models with repeated design points and that Koul and Susarla (1983) provided fully adaptive, location- and scale-equivariant regression estimators.

REFERENCES

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KOUL, H. and SUSARLA, V. (1983). Adaptive estimation in linear regression, *Statist. and Dec.* **1** 379–400.
VAN EEDEN, C. (1970). Efficient-robust estimation of location. *Ann. Math. Statist.* **41** 172–181.

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