The Annals of Statistics
1988, Vol. 16, No. 1, 480

CORRECTION

THE TRIMMED MEAN IN THE LINEAR MODEL

BY A. H. WELSH

The Annals of Statistics (1987) **15** 20–36

The results and proofs hold as stated in the symmetric case. When F is asymmetric, the estimator needs adjustment: Either replace $Y_j K_j$ by $Y_j K_j + \bar{e}_K \{K_j - (\beta - \alpha)\}$ (where $\bar{e}_K$ is defined in Theorem 2) in the definition of τ_n (type I estimator) or write τ_n in one-step form as an initial estimator plus an adjustment and then replace A_n by $X'X(\beta - \alpha)$ in the adjustment (type II estimator).

DEPARTMENT OF STATISTICS
AUSTRALIAN NATIONAL UNIVERSITY
G.P.O. Box 4
CANBERRA ACT 2601
AUSTRALIA

Received September 1987.