The Annals of Statistics
1988, Vol. 16, No. 1, 481

CORRECTION

ONE-STEP *L*-ESTIMATORS FOR THE LINEAR MODEL

By A. H. Welsh

The Annals of Statistics (1987) **15** 626–641

There is an error in the two formulas derived from (1.4) by integration by parts; an additional term $C_n^- \sum_{j=1}^n x_j T(G_n)\{h(G_n(r_j)) - 1\}$ has been omitted. In addition, in (1.4) $\int y \, dH(G_n(y))$ and $G_n^{-1}(q_i)$ should both be multiplied by $\{h(G_n(r_j)) + \sum_{i=1}^m w_i\}$. These corrections necessitate minor adjustments to the proof of Theorem 1 but do not affect the result.

Department of Statistics
Australian National University
G.P.O. Box 4
Canberra ACT 2601
Australia

Received September 1987.