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CORRECTION AND CLARIFICATION

ON SOME PROBLEMS IN THE ARTICLE *EFFICIENT LIKELIHOOD ESTIMATION IN STATE SPACE MODELS*

The Annals of Statistics **38** (2010) 1279–1281

and

REPLY TO "ON SOME PROBLEMS IN THE ARTICLE *EFFICIENT LIKELIHOOD ESTIMATION IN STATE SPACE MODELS*"

The Annals of Statistics **38** (2010) 1282–1285

The above two notes were published in response to the article "Efficient likelihood estimation in state space models" by Cheng-Der Fuh (*Ann. Statist.* **34** 2026–2068). The first note, written by Jens Ledet Jensen, was a commentary on the article, and the second was a response written by Dr. Fuh. Unfortunately the published version of the response included Dr. Jensen as a joint author; this is not the case and Dr. Fuh is the sole author of the response.

The Annals of Statistics apologizes unreservedly for any confusion that may have been caused by the erroneous inclusion of Dr. Jensen as a joint author of Dr. Fuh's reply.

The Editors of *The Annals of Statistics* are very grateful to Jens Ledet Jensen for writing his commentary on the paper by Cheng-Der Fuh. The commentary was carefully refereed and the Editors determined both that it was correct and that its publication would be of scientific importance. Dr. Fuh was given a free right of reply. Standard *Annals of Statistics* policy is that author responses and corrigenda are reviewed only for appropriateness of style, leaving authors the responsibilty for scientific content.