The Annals of Statistics
2012, Vol. 40, No. 4, 2356–2357
DOI: 10.1214/12-AOS1059
Main article DOI: 10.1214/10-AOS808

CORRECTION

BACKFITTING AND SMOOTH BACKFITTING FOR ADDITIVE QUANTILE MODELS

Ann. Statist. **38** (2010) 2857–2883

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In Theorem 2.2 on page 2865 of [1] we wrongly stated that the asymptotic biases of the ordinary and of the smooth backfitting estimator were the same. In fact, the bias formulas for the two methods are different. The theorem should be modified as follows.

THEOREM 2.2. *Let* $\alpha_j(u) = m'_j(u)\int(v-u)K_{j,h_j}(u,v)\,dv/\int K_{j,h_j}(u,v)\,dv$ *and* $\mu_{2,K} = \int v^2K(v)\,dv$. *Assume that* (A1)–(A4), (A8) *and* (A9) *hold*, *that* (A5) *and* (A6) *are satisfied by* $\hat{m}_j^{\mathrm{BF}} = \hat{m}_j^{\mathrm{BF},[0]}$ *and* $\hat{m}_j^{\mathrm{SBF}} = \hat{m}_j^{\mathrm{SBF},[0]}$ $(j = 2,\dots,d)$ *with* $\xi, \Delta_2, \Delta_3, \frac{2}{5} - \frac{1+\rho}{2+3\rho}\frac{4}{5} - \Delta_1 > 0$ *small enough*, *and that* $w_j(a_j + x(b_j - a_j)) \le Cx(1-x)$ *for all* $0 \le x \le 1$ *and for some positive constant* C. *Then*, *we get for* $\hat{m}_j^{l,\mathrm{iter}} = \hat{m}_j^{l,[C_{\mathrm{iter}}\log n]}$ *with an appropriate choice of* $C_{\mathrm{iter}} = C_{\mathrm{iter},l}$ ($l = \mathrm{BF}$ *and* $l = \mathrm{SBF}$) *that for* $a_j < x_j < b_j$

$$
\sqrt{nh_j}\,[\hat{m}_j^{l,\mathrm{iter}}(x_j) - m_j(x_j) - \beta_j^l(x_j)] \\
\to N\left(0, \frac{\alpha(1-\alpha)}{f_{\varepsilon,X_j}(0,x_j)^2} f_{X_j}(x_j)\int K^2(u)\,du\right)
$$

in distribution. Here, $\beta_j^l(x_j) = \beta_j^{*,l}(x_j) - \int \beta_j^{*,l}(u_j)w_j(u_j)\,du_j$, *and* $(\beta_j^{*,l} : 1 \le j \le d)$ *for* $l = \mathrm{BF}$ *is the solution of the system of integral equations*

$$
0 = \int\Bigg[\alpha_j(x_j) + h_j^2\mu_{2,K}m'_j(x_j)\frac{\partial f_{\varepsilon,X}(0,x)/\partial x_j}{f_{\varepsilon,X}(0,x)} \\
+ \frac{1}{2}h_j^2\mu_{2,K}m''_j(x_j) - \sum_{k=1}^d \beta_k^{*,l}(x_k)\Bigg] f_{\varepsilon,X}(0,x)\,dx_{-j}, \\
1 \le j \le d,
$$

Received September 2012.