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CORRECTIONS

THE N^{-2}-ORDER MEAN SQUARED ERRORS OF THE MAXIMUM LIKELIHOOD AND THE MINIMUM LOGIT CHI-SQUARED ESTIMATOR

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It was pointed out by Linda Davis that equation (30) should read

$$E v_{2i} v_{2j} = \frac{1}{2} \sum_s \sum_t \frac{\partial^2 \beta_i}{\partial r_s \partial r_t} \frac{\partial^2 \beta_j}{\partial r_s \partial r_t} \frac{P_t(1 - P_t)}{n_t} \frac{P_s(1 - P_s)}{n_s}$$
$$+ \frac{1}{4} \left[\sum_t \frac{\partial^2 \beta_i}{\partial r_t^2} \frac{P_t(1 - P_t)}{n_t} \right] \left[\sum_t \frac{\partial^2 \beta_j}{\partial r_t^2} \frac{P_t(1 - P_t)}{n_t} \right]$$
$$\equiv 2m_{1ij} + m_{3ij}.$$

This change implies that one should add

$$\tfrac{1}{4}(X'D_1X)^{-1}X'D_2(\dot{A} - \dot{A}\dot{A})D_2X(X'D_1X)^{-1}$$

to the right-hand side of equations (34), (70), and (76), which define MSE_1, CMSE_1, and DMSE_1 respectively. Consequently, one should subtract the same term from the right-hand side of equation (72).

Since the term given above is a nonnegative definite matrix, all the conclusions of the paper are unchanged. (In fact, they are slightly strengthened.)

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