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CORRECTION

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

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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.

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