CORRECTION NOTE: HIGHER ORDER ELICITABILITY AND OSBAND'S PRINCIPLE

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A pair of errors regarding Proposition 3.4 and Theorem 5.2(ii) of Fissler and Ziegel (2016) have been noted. Corrections to them along with comments on imprecisions in two other results, Propositions 4.2 and 4.4 in the same article, are provided in the online supplement Fissler and Ziegel (2020).

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SUPPLEMENTARY MATERIAL

Supplement to "Correction note: Higher order elicitability and Osband's principle" (DOI: 10.1214/20-AOS2014SUPP; .pdf).

REFERENCES

FISSLER, T. and ZIEGEL, J. F. (2016). Higher order elicitability and Osband's principle. Ann. Statist. 44 1680–1707. MR3519937 https://doi.org/10.1214/16-AOS1439

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