

NOTES

CORRECTIONS TO

“ON SOME GLOBAL MEASURES OF THE DEVIATIONS OF DENSITY FUNCTION ESTIMATES”

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The following changes should be made in the above paper (*Ann. Statist.* 1
1071–1095):

On page 1075 of the paper Formula II should read

$$“ b(n)^{-1} [\int_{-\infty}^{\infty} Y_n^2(t) a(t) dt - \int f(x) a(x) dx \int w^2(t) dt] . ”$$

On page 1076 replace

$$“ -\frac{1}{2} [\log \delta + \log \log n] ” \quad \text{by} \quad “ +\frac{1}{2} [\log \delta + \log \log n] ”$$

in Formula (3.3). Four lines below Formula (3.3) replace

$$“ \log \frac{1}{\pi} \frac{K_2(w)}{2} ” \quad \text{by} \quad “ \log \frac{1}{\pi} \left(\frac{K_2(w)}{2} \right)^{\frac{1}{2}} . ”$$

Also in the third line of Remark 1 let

$$“ w(t) = 3(4(5)^{\frac{1}{2}})^{-1} (1 - (v^2/5)) \quad \text{if} \quad |v| \leq 5^{\frac{1}{2}}, \dots ”$$

On page 1079, in Formula (4.2) replace

$$“ = o(b^{\frac{1}{2}}(n)) ” \quad \text{by} \quad “ = o_p(b^{\frac{1}{2}}(n)) . ”$$

In Formula (4.3) on the right-hand side replace

$$“ \sup_x |f(x)| ” \quad \text{by} \quad “ \sup_x |f(x)|^2 ”$$

and in Formula (4.5)

$$“ = O_p(b(n)) ” \quad \text{by} \quad “ = o_p(b^{\frac{1}{2}}(n)) . ”$$

On page 1081 in Theorem 4.1 replace (2.16) by (2.15).