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

$$E
\nu_i\nu_j = \frac{1}{2} \sum \sum \frac{\partial^2 \beta_i}{\partial r_i \partial r_j} \frac{\partial^2 \beta_j}{\partial r_i \partial r_j} \frac{P_t(1 - P_t)}{n_t} \frac{P_t(1 - P_t)}{n_t}$$

$$+ \frac{1}{4} \left[ \sum \frac{\partial^2 \beta_i}{\partial r_i^2} \frac{P_t(1 - P_t)}{n_t} \left[ \sum \frac{\partial^2 \beta_j}{\partial r_j^2} \frac{P_t(1 - P_t)}{n_t} \right] \right]$$

$$= 2m_{ij} + m_{ij}.$$  

This change implies that one should add

$$\frac{1}{4}(X' D_1 X)^{-1} X' D_2 (\hat{A} - \hat{A}) D_2 X (X' D_1 X)^{-1}$$

to the right-hand side of equations (34), (70), and (76), which define $\text{MSE}_1$, $\text{CMSE}_1$, and $\text{DMSE}_1$ 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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