

CORRECTION

ON M -PROCESSES AND M -ESTIMATION

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Z. Bai has pointed out that the first part of condition (C.11) [or (C.11')] cannot be satisfied by all a . It is therefore necessary to either reinterpret (C.11) [or (C.11')] as a condition restricting the class of a 's to which the results apply or to allow the constant [and hence ϕ_n in condition (C.12)] to depend on the choice of a .

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