CORRECTION

THE TRIMMED MEAN IN THE LINEAR MODEL

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The results and proofs hold as stated in the symmetric case. When F is asymmetric, the estimator needs adjustment: Either replace $Y_j K_j$ by $Y_j K_j + \bar{e}_K \{ K_j - (\beta - \alpha) \}$ (where $\bar{e}_K$ is defined in Theorem 2) in the definition of τ_n (type I estimator) or write τ_n in one-step form as an initial estimator plus an adjustment and then replace A_n by $X'X(\beta - \alpha)$ in the adjustment (type II estimator).

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