Corrections on "Effect of high dimension: by an example of a two sample problem"

by

Zhidong Bai

Northeast Normal University

Due to our careless, some parameters of our simulations were wrongly presented:

1. On the top line of RHS of Table 5.2, it should be N = 45, p = 4, α = 0.05 (The dimension was wrongly typed as p = 40.)

2. On the top lines of figures on both sides of Figure 5.2, the dimension should be p = 40, instead of p = 4.