Corrections

on

SELECTING THE NUMBER OF CHANGE-POINTS
IN SEGMENTED LINE REGRESSION

by

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It was noticed that there was an error of using $+$ for $-$ in the proof of Lemma A.1, which led to an inaccurate rate of the term $c = c_n$ in Lemma A.1. Conditions for $c = c_n$ and the proofs are revised for Lemma A.1 and also for the subsequent Lemmas and Theorems, and the corrections are reflected in the revised supplement. In doing so, the conditions (A1) and (A2) in Assumption 3.2.1 are added to the assumptions of Theorem 3.2.2. Also, the result in Theorems 3.2.1 and 3.2.2 should read: There exists a test for which $\hat{\kappa}$ converges to k^* in probability as $n \to \infty$.