

**ERRATA**

on

**MULTI-STEP PREDICTION FOR NONLINEAR  
AUTOREGRESSIVE MODELS BASED  
ON EMPIRICAL DISTRIBUTIONS**

by

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It has been noticed that a term involving the error (innovation) variance and its estimate is missing on the right hand side of each of (2.11) and (2.12). The right hand side of (2.11) should be

$$\int \varphi^2(\varphi(x_n) + \epsilon) dF(\epsilon) - \hat{x}_{n+2}^2 + \int \epsilon^2 dF(\epsilon),$$

while the right hand side of (2.12) should be

$$\frac{1}{n-1} \sum_{k=2}^n \varphi^2(\varphi(x_n) + \epsilon_k) - (\hat{x}_{n+2}^*)^2 + \frac{1}{n-1} \sum_{k=2}^n \epsilon_k^2.$$

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on

**ROBUST LOCAL POLYNOMIAL REGRESSION  
FOR DEPENDENT DATA**

by

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p. 708, line 10 from top, ...  $s_\ell = \int_{-1}^1 u^\ell K(u) du, \dots$ p. 709, statement of Theorem 3.1, ... such that  $\mathbf{H}(\hat{\mathbf{a}}(x_0) - \mathbf{a}(x_0)) \xrightarrow{P} \mathbf{0}, \dots$ 

Also, expression (3.1) should read

$$\xrightarrow{L} N(\mathbf{0}, \sigma^2(x_0) \mathbf{S}^{-1} \mathbf{S}^* \mathbf{S}^{-1} / f_X(x_0)),$$

p. 710, expression (4.2) should read

$$\xrightarrow{L} N(\mathbf{0}, \sigma^2(x_0) \mathbf{S}^{-1} \mathbf{S}^* \mathbf{S}^{-1} / f_X(x_0)),$$

p. 713, caption for Figure 1(a), ...  $h = h_{opt}$ p. 713, caption for Figure 1(b), ...  $h = h_{opt}$ 

p. 714, line 6 from bottom, true curves; ...

p. 715, caption for Figure 3 should read: Example 2: Estimated Curves

p. 717, line 8 from top should read:

$$E \left[ \sup_{D_\eta} |V(\Delta_n)| \right] \leq a_\eta n^{-1} E \left[ \sum_{j=1}^n K_h(X_j) \left| \frac{X_j - x_0}{h_n} \right|^\ell \right] \leq b_\eta,$$

p. 720, line 4 from top should read:

$$I_{n2} = - \dots$$

p. 720, line 7 from top should read:  $o_p(n) \|\mathbf{H}(\mathbf{0} \mathbf{a}(x_0) - \mathbf{a}(x_0))\|$ .