Errata for *Nonparametric Smoothing and Lack-of-Fit Tests*

p. 6, expression (2.2): Parentheses are missing in the numerator on the right-hand side of the equal sign. The numerator should be

$$\sum_{j=1}^{n} Y_j K((x - x_j)/h).$$

p. 25, line 16: Change "$w_m(j) = 1 - (j - 1)/m$" to "$w_m(j) = 1 - j/(m + 1)$."
p. 25, expression (2.8): Change (2.8) to

$$\phi_0 + 2 \sum_{j=1}^{m} \left(1 - \frac{j}{m + 1} \right) \phi_j \cos(\pi j x) = \frac{1}{m + 1} \sum_{j=0}^{m} r(x; j).$$

p. 26, line 7: The definition of $r_R(x; m)$ should be

$$r_R(x; m) = \phi_0 + 2 \sum_{j=1}^{m} \cos\left(\frac{\pi j}{2m + 1} \right) \phi_j \cos(\pi j x).$$

p. 57, line 2: For the sake of clarity, $O(nh)^{-2}$ should be $O((nh)^{-2})$.
p. 146, last line: The expression to the left of $\approx$ should be

$$E \left\{ \frac{n \hat{\sigma}^2 R_n}{\sum_i \sum_j w_j^2(x_i; \mathcal{S})} \right\}.$$

p. 179, line -12: Change "$n = 50$," to "$n = 20$, ."
p. 197, line -5: The definition of T_{cusum} should be

$$T_{\text{cusum}} = \sum_{j=1}^{n-1} \frac{2n \hat{\phi}_j^2}{j^2 \sigma^2}.$$

p. 198, line 18: Change "chis quare" to "chi square."
p. 216, line 21: Change "$\zeta_{in} = \epsilon_i \Sigma_{Kn} W_{iKn}$" to "$\zeta_{in} = \epsilon_i \Sigma_{Kn}^{-1/2} W_{iKn}$."
p. 224, line -2: Change "$\{\hat{b}_1, \hat{b}_2, \ldots\}$" to "$\{v_1, v_2, \ldots\}$."
p. 225, line -6: Change "Wells (1992)" to "Wells (1990)."
p. 231, line -7: Change "$M_1 M_2$ models" to "$M_1 M_2$ *nested* models."
p. 232, line 3: Change "$\Lambda =$" to "$\Lambda \subset$."
p. 234, line -14: Change "the set $\{(\lambda_1, \lambda_2) : 1 \leq \lambda_i \leq L_i, i = 1, 2\}$ and" to "a subset of $\{(\lambda_1, \lambda_2) : 1 \leq \lambda_i \leq L_i, i = 1, 2\}$ corresponding to nested models,

and."

p. 264, line 9: Change expression (10.3) to

$$\max_{1 \le r \le 5} \frac{SSE_{null} - SSE_{r,r}}{r^2 \hat{\sigma}^2}.$$

p. 264, line 13: Change "5.594" to "4.310".

p. 264, line 17: Change expression (10.4) to

$$\max_{1 \le r \le 5} \frac{1}{r^2} \sum_{j=1}^{r} \sum_{k=1}^{r} Z_{jk}^2.$$

p. 264, line -15,-14: Change "22" to "36", "5.594" to "4.310" and ".022" to ".036".

p. 279, line -2: Change "Zhang, P. (1994)" to "Zhang, P. (1992)."