CORRECTION

GENERALIZED LIKELIHOOD RATIO STATISTICS AND WILKS PHENOMENON

BY J. FAN, C. ZHANG AND J. ZHANG

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The authors of the paper would like to correct the following typographical errors:

1. On page 175, line 4 from the bottom, replace $\sum j^{2k}(1 + j^{2k}\xi_{n,c})^2$ by $\sum j^{2k}(1 + j^{2k}\xi_{n,c})^{-2}$.

2. On page 176, line 2 from the top, replace $n^{-1}\sum j^{2k}(1 + j^{2k}\xi_{n,c})^2$ by $n^{-1}\sum j^{2k}(1 + j^{2k}\xi_{n,c})^{-2}$.

3. On page 180, line 1 from the top, replace $|\theta|\xi c_n n^{-2k/(4k+1)}$ by *and* $\|\theta\| \geq c_n n^{-2k/(4k+1)}$.

4. On page 184, line 4 from the bottom, replace $O_p(h^{-1})$ by $O_p\{(nh)^{-1}\}$.

DEPARTMENT OF STATISTICS
UNIVERSITY OF WISCONSIN
MADISON, WISCONSIN 53706
E-MAIL: cmzhang@stat.wisc.edu