[Clarification-The Leaving-Out-One Lemma, Section 1.3.3 is better stated as:]

Leaving-Out-One Lemma (Craven and Wahba 1979, Xiang and Wahba 1996)

Let $f_\lambda^{[-i]}$ be the minimizer of (1.33) as before. Then $f_\lambda^{[-i]}$ is also the minimizer of $\frac{1}{n}\sum_{j=1}^{n} g(y_j f_j) + J_\lambda(f)$ if $\{y_1, \cdots, y_n\}$ is replaced by $Y^{[-i]} = \{y_1, \cdots, y_{i-1}, \mu(f_{\lambda i}^{[-i]}), y_{i+1}, \cdots, y_n\}$.

A superscript '2' was left out of the denominators on the right hand side of equations (1.66) and (1.67). They should be:

$$(y_i - f_{\lambda i}^{[-i]})^2 = \frac{(y_i - f_{\lambda i})^2}{(1 - h_{ii})^2}$$

which gave rise to the GCV estimate $V(\lambda)$

$$V(\lambda) = \frac{\frac{1}{n}\sum_{i=1}^{n}(y_i - f_{\lambda i})^2}{(1 - \bar{h})^2},$$