

Erratum to: Ultrahigh dimensional variable selection through the penalized maximum trimmed likelihood estimator

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Published online: 25 May 2013
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Erratum to: Stat Papers DOI 10.1007/s00362-013-0516-z

The equation (15) and the text below it were incorrectly published:

$$\min_{I \in I_k} \left\{ \begin{array}{l} \text{ISIS procedure} \\ L_{0, \widehat{\mathcal{M}}_1}^{trim} = \min_{\theta_0, \theta_{\widehat{\mathcal{M}}_1}} k^{-1} \sum_{i \in I} L(y_i, \theta_0 + x_{i, \widehat{\mathcal{M}}_1}^T \theta_{\widehat{\mathcal{M}}_1}) \\ L_j^{(2, trim)} = \min_{\theta_0, \theta_{\widehat{\mathcal{M}}_1}, \theta_j} k^{-1} \sum_{i \in I} L(y_i, \theta_0 + x_{i, \widehat{\mathcal{M}}_1}^T \theta_{\widehat{\mathcal{M}}_1} + x_{ij} \theta_j) \\ \text{ISIS-SCAD procedure} \\ \tilde{S}_{k,n}^{P, trim} = \min_{\theta_0, \theta_{\widehat{\mathcal{M}}_1}, \theta_{\widehat{\mathcal{A}}_2}} \left(k^{-1} \sum_{i \in I} L(y_i, \theta_0 + x_{i, \widehat{\mathcal{M}}_1}^T \theta_{\widehat{\mathcal{M}}_1} + x_{i, \widehat{\mathcal{A}}_2}^T \theta_{\widehat{\mathcal{A}}_2}) \right. \\ \left. + \sum_{j \in \widehat{\mathcal{M}}_1 \cup \widehat{\mathcal{A}}_2} p_\lambda(|\theta_j|) \right) \end{array} \right. \quad (15)$$

The online version of the original article can be found under doi:[10.1007/s00362-013-0516-z](https://doi.org/10.1007/s00362-013-0516-z).

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Therefore, for all k -subsets the linked optimization problems (19)...

The correct version is given here:

$$\min_{I \in I_k} \left\{ \begin{array}{l} \text{SIS procedure} \\ L_0^{trim} := \min_{\theta_0} \frac{1}{k} \sum_{i \in I} L(y_i, \theta_0) \\ L_j^{trim} := \min_{\theta_0, \theta_j} \frac{1}{k} \sum_{i \in I} L(y_i, \theta_0 + x_{ij} \theta_j) \\ (X_1, \dots, X_q) := (X_{v(1)}, X_{v(2)}, \dots, X_{v(q)}) \\ \text{SIS-SCAD procedure} \\ S_{k,n}^{P,trim} := \min_{\theta_0, \theta} \left(\frac{1}{k} \sum_{i \in I} L(y_i, \theta_0 + x_{i,q}^T \theta) + \sum_{j=1}^q p_\lambda(|\theta_j|) \right). \end{array} \right. \quad (15)$$

Therefore, for all k -subsets the linked optimization problems (15)...