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CORRECTION

Correction: Robust MAVE for single-index varying-coefficient models

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In the appendix section, in "Proof of Theorem 1", a part of equations was missing. The correct equations are as follows.

For the second term on the right-hand side of (15), we can write

$$\mathbf{S}_n^{-1}(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{x})\frac{1}{n}\sum_{i=1}^{n}K_h(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{X}_{i0})\varphi'_{\gamma}(\epsilon_i)\begin{pmatrix}\boldsymbol{Z}_i\\ \boldsymbol{Z}_i\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{X}_{i0}/h\end{pmatrix}=\begin{pmatrix}\boldsymbol{r}_{n,1}(\boldsymbol{x})\\ \boldsymbol{r}_{n,2}(\boldsymbol{x})\end{pmatrix}+O_p(h\delta_n),$$

where $\boldsymbol{r}_{n,1}(\boldsymbol{x})=\left[nf_{\boldsymbol{\theta}}(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{x})\mathbf{D}_{\boldsymbol{\theta}}(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{x})E\{\varphi''_{\gamma}(\epsilon)\}\right]^{-1}\sum_{i=1}^{n}K_h(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{X}_{i0})\varphi'_{\gamma}(\epsilon_i)\boldsymbol{Z}_i$,
$\boldsymbol{r}_{n,2}(\boldsymbol{x})=\left[nf_{\boldsymbol{\theta}}(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{x})\mathbf{D}_{\boldsymbol{\theta}}(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{x})E\{\varphi''_{\gamma}(\epsilon)\}\right]^{-1}\sum_{i=1}^{n}K_h(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{X}_{i0})\varphi'_{\gamma}(\epsilon_i)\big(\boldsymbol{\theta}^{\mathrm{T}}\boldsymbol{X}_{ix}/h\big)\boldsymbol{Z}_i$.

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