Erratum to: Estimating covariate functions associated to multivariate risks: a level set approach

Elena Di Bernardino¹ · Thomas Laloë² · Rémi Servien³

Published online: 22 May 2015
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Erratum to: Metrika DOI 10.1007/s00184-014-0498-4

Unfortunately, in the original publication, the value of p_n in Theorem 4 was incorrectly published as

$$p_n = o\left(v_{2,n}^{\frac{p}{p+1}} / T_n^{\frac{d+(d-1)p}{p+1}}\right)$$

The correct value should read:

$$p_n = o\left(v_{2,n}^{\frac{1}{p+1}} / T_n^{\frac{(d-1)p}{p+1}}\right)$$

Also, in Example 2, the value of $v_{2,n}$ has been incorrectly published as:

$$v_{2,n} = o(\sqrt{n})$$

The correct value should read:

$$v_{2,n} = o\left(\frac{n^{p/2}}{T_n^d}\right)$$

The online version of the original article can be found under doi:[10.1007/s00184-014-0498-4](https://doi.org/10.1007/s00184-014-0498-4).

✉ Thomas Laloë
thomas.laloe@unice.fr

¹ Conservatoire National des Arts et Métiers, IMATH, EA4629,
292 Rue Saint Martin, 75003 Paris, France

² CNRS, LJAD, UMR 7351, Université de Nice Sophia-Antipolis, 06100 Nice, France

³ INRA, UMR1331 Toxalim, Research Centre in Food Toxicology,
Université de Toulouse, 31027 Toulouse, France