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Correction: Function estimation with locally adaptive dynamic models

Stefan Lang, Eva–Maria Fronk and Ludwig Fahrmeir

University of Munich, Ludwigstr. 33, 80539 Munich

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In the published paper we compared in section 4.2 our simulation results for estimating highly oscillating functions with methodology proposed by Ruppert and Carroll (2000). On page 488, third paragraph, we claimed that all of our estimators outperform their P-splines approach by far. For comparison we used $log_{10}(MSE)$ which is given in Ruppert and Carroll (2000) as their measure for comparing different estimators. After the publication of our approach we discovered that they used $log_{10}(\sqrt{MSE})$ instead of $log_{10}(MSE)$ as stated in the paper. A comparison of our approach with their estimators based on the correct measure for comparison shows now that *both approaches perform roughly equally well.*

Ruppert, D. and Carroll, R.J. (2000), Spatially adaptive penalties for spline fitting. Australian and New Zealand Journal of Statistics, 42, 205-223.