

## **Erratum to: Small sample properties of a ridge regression estimator when there exist omitted variables**

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The condition, “where  $\varepsilon_i$  is distributed as  $N(0, 1)$ ”, in page 954, line 30 & page 956, line 11 was incorrectly published.

The correct version is given here:  
“where  $\varepsilon_i$  is distributed as  $N(0, \sigma^2)$ ”.

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The online version of the original article can be found under doi:[10.1007/s00362-009-0303-z](https://doi.org/10.1007/s00362-009-0303-z).

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