Erratum to: Neyman, Markov processes and survival analysis

Grace Yang

Published online: 18 June 2013

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Erratum to: Lifetime Data Anal DOI 10.1007/s10985-013-9250-z

Errors were made in copying the Fix–Neyman formulas in equations (5) and (6).

In Eq. (5), change “ $\lambda_1 + \lambda_2$ ” to “ $\lambda_1 \lambda_2$ ”. In one line below, change “ λ_1 and λ_2 ” to “ $-\lambda_1$ and $-\lambda_2$ ”. In lines 2 and 3 below Eq. (5), in the square root, change “ $-4q_{01}q_{10}$ ” to “ $+4q_{01}q_{10}$ ”. In line 4 below, in α_1 , change “ $\lambda_1 - \lambda_2$ ” to “ $\lambda_2 - \lambda_1$ ”, and in α_2 , change the difference “ $-$ ” to sum “ $+$ ”. Delete the next sentence inside the parentheses. Insert “ $(-\lambda_{1,b}, -\lambda_{2,b})$ ” after “eigenvalues”. In Eq. (6), change “ $\lambda_{1,b} + \lambda_{2,b}$ ” to product “ $\lambda_{1,b} \lambda_{2,b}$ ”.

One line below Eq. (7), change (s, t) to (s, s) . Two lines below Eq. (7), after (i), replace “ $P_{ii}(t) \rightarrow 1$ where $\delta_{ij} = 1$ if $i = j$, 0 otherwise” by “ $P_{ii}(s, t) \rightarrow 1$ as $t \rightarrow s$ ”.

The online version of the original article can be found under doi:[10.1007/s10985-013-9250-z](https://doi.org/10.1007/s10985-013-9250-z).

G. Yang (✉)
Department of Mathematics, University of Maryland,
College Park, MD 20742, USA
e-mail: gly@math.umd.edu