CORRECTION

Correction to: Economic growth and CO₂ emissions: an investigation with smooth transition autoregressive distributed lag models for the 1800–2014 period in the USA

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The original publication of this paper contains a mistake.

The correct Table 5 is shown in this paper.

The original article was corrected.

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Table 5

Models:	LSTAR2DL	LSTAR2DL-ECM	LSTARDL	LSTARDL-ECM
Long-run coefficients				
	Regime 1	Regime 2	Regime 1	Regime 2
lco_{t-1}	0.0911*** (6.26)	− 0.0983*** (− 6.63)	0.1002** (2.04)	− 0.0327*** (− 5.40)
ly_{t-1}	− 0.0347*** (− 6.59)	0.0219*** (2.96)	− 0.0223*** (− 2.95)	0.0443*** (2.73)
$L.R.E.$	0.381***	− 1.778***	0.223**	− 0.327***
Error correction terms				
ecm_{t-1}				− 0.021*** (− 4.78)
Short-run coefficients				
dco_{t-1}	1.0679** (2.10)	− 1.2606** (− 2.33)	− 0.1547* (− 1.62)	0.1331 (0.98)
dco_{t-2}	0.6937*** (4.39)	− 0.7107** (− 3.46)	− 0.0406 (− 0.3765)	0.3143 (1.40)
dco_{t-3}	0.1567 (0.16)	0.0754 (0.08)	0.2727** (2.37)	− 0.3553** (− 2.22)
dco_{t-4}	1.6343*** (5.53)	− 1.6283*** (− 5.33)	0.0703 (0.74)	− 0.134 (− 1.15)
dco_{t-5}	1.1524*** (4.39)	− 1.0745*** (− 4.01)	0.0635 (0.87)	0.122*** (2.62)
dy_t	2.8892*** (7.90)	− 2.1577*** (− 5.25)	0.7298*** (5.32)	0.1515 (0.78)
dy_{t-1}	− 0.9747* (− 1.78)	1.1322 (1.59)	0.0582 (0.51)	0.049 (0.51)
dy_{t-2}	− 0.9704** (− 2.51)	0.9035** (2.14)	0.0869 (0.53)	− 0.4574* (− 1.70)
dy_{t-3}	1.5762** (2.59)	− 1.9104*** (− 2.76)	− 0.4535** (− 2.14)	0.8955*** (3.10)
dy_{t-4}	− 0.6078 (− 0.88)	0.8341 (1.15)	0.2422* (1.81)	− 0.6477*** (− 3.59)
dy_{t-5}	− 2.6668*** (− 4.05)	2.7681*** (4.17)	0.3311** (2.08)	− 0.6228** (− 2.33)
$cons$	0.1337*** (3.73)	−	0.1986*** (3.16)	− 0.002 (− 0.36)
γ	− 6.9453** (− 2.04)	− 7.7994* (− 1.65)	− 10.036* (− 1.65)	− 12.4692* (− 1.68)
c	− 0.044***, + 0.044*** (− 7.63, + 7.63)	− 0.0451***, + 0.0451*** (− 6.17, + 6.17)	− 0.0064*** (− 2.37)	− 0.0064** (− 2.38)
s_t	dco_{t-3}	dco_{t-3}	dy_{t-4}	dy_{t-4}
R^2	0.52	0.51	0.55	0.54
$Adj. R^2$	0.44	0.44	0.48	0.47
F	6.69 [0.00]	7.02 [0.000]	7.39 [0.00]	7.62 [0.000]
$Q(1-2)$	0.20 [0.91]	0.01 [0.94]	1.36 [0.51]	0.45 [0.50]
$Q(1-5)$	0.48 [0.99]	0.48 [0.99]	1.51 [0.83]	1.22 [0.94]
$ARCH(1-2)$	3.66 [0.03]	3.45 [0.03]	1.53 [0.21]	1.81 [0.15]
$F(STAR)$	0.211	0.098	0.067	0.041
Regime-specific, Overall (joint tests in both regimes) error correction tests				
	$F_{PSS, Regime 1} = 37.49[0.00]$	$F_{ecm, Regime 1(1178)} = 42.41[0.00]$	$F_{PSS, Regime 1} = 10.04[0.000]$	$F_{ecm, Regime 1(178); 3.99[0.04]}$
	$F_{PSS, Regime 2} = 26.55[0.00]$	$F_{ecm, Regime 2(1178)} = 59.47[0.00]$	$F_{PSS, Regime 2} = 15.35[0.000]$	$F_{ecm, Regime 2(175); 2.22[0.000]}$
	$F_{PSS, overall} = 36.50[0.00]$	$F_{ecm, overall(2178)} = 52.03[0.00]$	$F_{PSS, overall} = 11.54[0.000]$	$F_{ecm, overall(12175); 3.94[0.000]}$
LR, SR, and ECM symmetry tests				
	$F_{LR, symmetry(2175)} = 31.01[0.00]$	$F_{ecm, symmetry(1178)} = 50.70[0.00]$	$F_{LR, symmetry(2175)} = 9.18[0.000]$	$F_{ecm, symmetry(1778); 3.99[0.04]}$
	$F_{SR, symmetry(11176)} = 14.52[0.00]^\dagger$	$F_{SR, symmetry(11178)} = 9.76[0.00]$	$F_{SR, symmetry(12175)} = 9.63[0.000]$	$F_{SR, symmetry(12175); 73.78[0.000]}$

t values are given in parenthesis. For the diagnostics tests, prob. values are given in brackets. Parameters significant at 1, 5, and 10% significance levels are denoted with ***, **, *, respectively. DW is the Durbin-Watson autocorrelation test. $Q(1-2)$ and $Q(1-5)$ are the Ljung-Box autocorrelation tests of orders 1–2 and 1–5. ARCH (1–2) is the ARCH type heteroskedasticity test of order 2