



Correction to: Exponent of Cross-sectional Dependence for Residuals

Natalia Bailey
Monash University, Clayton, Australia
George Kapetanios
King's College London, London, UK
M. Hashem Pesaran
University of Southern California, Los Angeles, USA
Trinity College, Cambridge, UK

Correction to: Sankhya B: The Indian Journal of Statistics
81(Suppl 1): 46–102
<https://doi.org/10.1007/s13571-019-00196-9>

Note that in the definition of estimator $\tilde{\alpha}$ in Eq. 4.5 of page S56, the subsequent equation reads

$$\tilde{\delta}_{ij} = \begin{cases} 1, & \text{if } |\hat{\rho}_{ij}| > \frac{c_p(n, \delta)}{\sqrt{T}}, \text{ for } i \neq j \\ 1, & \text{for } i = j \\ 0, & \text{otherwise} \end{cases} .$$

Publisher's Note. Springer Nature remains neutral with regard to jurisdictional claims in published maps and institutional affiliations.

NATALIA BAILEY
MONASH UNIVERSITY,
CLAYTON, AUSTRALIA
E-mail: natalia.bailey@monash.edu

GEORGE KAPETANIOS
KING'S COLLEGE LONDON,
LONDON, UK

M. HASHEM PESARAN
UNIVERSITY OF SOUTHERN CALIFORNIA,
LOS ANGELES, CA, USA
TRINITY COLLEGE, CAMBRIDGE, UK