## CORRECTION SMOOTH DISCRIMINATION ANALYSIS

## BY ENNO MAMMEN AND ALEXANDRE B. TSYBAKOV

## The Annals of Statistics (1999) 27 1808–1829

In the proof of Theorem 3 (further abbreviated as T3) the following changes should be made for the case  $\mathcal{F} = \mathcal{F}_{frag}$ . The function  $g_0$  has to be chosen as  $g_0(x) = \mathbf{I}\{x \in K\}$  and  $f_{\omega}$  should be defined as

$$\begin{split} f_{\omega}(x) &= (1+\eta_0+b_1)\mathbf{I}\Big\{0 < x_2 < \frac{1}{2}\Big\} \\ &+ \Big\{1 + \Big[\frac{b(x_1,\omega) - x_2}{c_2}\Big]^{1/\alpha}\Big\}\mathbf{I}\Big\{\frac{1}{2} \le x_2 \le b(x_1,\omega)\Big\} \\ &+ (1-2b_1)\mathbf{I}\Big\{b(x_1,\omega) < x_2 \le \frac{1}{2} + \tau M^{-\gamma}\Big\} \\ &+ \big(1-\eta_0 - b_2 - b_3(\omega)\big)\mathbf{I}\Big\{\frac{1}{2} + \tau M^{-\gamma} < x_2 \le 1\Big\}, \end{split}$$

where  $\eta_0, b_1, \omega, \tau, M, \gamma$  are as in T3,  $b_2 = (b_1 + 2\eta_0 \tau M^{-\gamma})(1 - 2\tau M^{-\gamma})^{-1}$  and  $b_3(\omega)$  is a constant such that  $\int f_{\omega}(x) dx = 1$ . The newly defined  $b_3(\omega)$  differs from  $b_3(\omega)$  in T3 by the additional summand on line 12 on page 1825:

$$2b_1(\frac{1}{2}-\tau M^{-\gamma})^{-1}\int_0^1 \left[\frac{1}{2}+\tau M^{-\gamma}-b(x_1,\omega)\right]dx_1.$$

It can be easily checked that the newly defined  $b_3(\omega)$  also satisfies the final equalities in (48) and in (52). For the proof of the last line on page 1825 one should proceed for  $\eta < b_1$  as in T3, but for  $b_1 \leq \eta \leq \eta_0$  one must use the crude bound

$$\begin{split} \lambda \{ x \in K : |f_{\omega}(x) - g_0(x)| \leq \eta \} &\leq \lambda \{ x \in K : \frac{1}{2} \leq x_2 \leq \frac{1}{2} + \tau M^{-\gamma} \} \\ &= \tau M^{-\gamma} \leq c_2 \eta^{\alpha}, \end{split}$$

where the first inequality holds for M large enough. The expression in the last line on page 1826 has to be replaced by

Accordingly, the expression on the second line on page 1827 should be modified: it should be multiplied by 2 and the term  $8b_1^2 \int \varphi_1(x_1) dx_1$  should be added which is of the order  $O(M^{-\gamma(1+2\alpha^{-1})-1})$ . On page 1826, line -6, and on page 1827, line -4, the power *n* should be replaced by 2n.

**Acknowledgment.** We would like to thank Jean-Yves Audibert for pointing out the error.

DEPARTMENT OF ECONOMICS UNIVERSITY OF MANNHEIM L7 3-5 68229 MANNHEIM GERMANY E-MAIL: emammen@rumms.uni-mannheim.de LABORATOIRE DE PROBABILITÉS ET MODÈLES ALÉATOIRES UMR CNRS 7599 UNIVERSITÉ PARIS 6 4 PL. JUSSIEU 75252 PARIS CEDEX 05 FRANCE E-MAIL: tsybakov@ccr.jussieu.fr