
Errata page 357 2nd to last line: Replace with $\varepsilon_{B_{i}}(\bar{\theta}) = \{\bar{B}_{i}H_{1,1} + H_{3,1}\}$

Errata page 358 Last paragraph, 1st sentence: replace $f_{X}$ by $g$

Errata page 359 Last paragraph, Middle of page: Before the sentence beginning "Note this estimation" insert :"The truncation bias is of this order only if $g$ has smoothness exceeding $\max\{\beta_{p},\beta_{g}\}$. This restriction on $g$ is removed later by using kernels based on Eq. (3.24)."

Errata page 365: Replace Eq.3.24 and the preceding line by "(3.14)-(3.16) and in the remainder of the paper, unless stated otherwise, we take

$$\tau_{k}(X) \equiv \hat{E}\left\{\tilde{Q}^{2}\varphi_{k}(X)\varphi_{k}(X)^{T}\right\}^{-1/2}\varphi_{k}(X)$$

((3.24))

Errata page 367: In Theorem 3.15 delete the final expressions for $\hat{I}_{22}\tilde{\varphi}_{k}\tilde{\varphi}_{k}$ and $\hat{I}_{jj}\tilde{\varphi}_{k}\tilde{\varphi}_{k}$.

Errata page 367: Remark 3.16: Insert "we take $\tau_{k}(X) = \varphi_{k}\hat{f}(X) / \left\{\hat{E}[H_{1}|X]\right\}^{1/2}$, " after the word "when" in the first line. Also delete the last line beginning "Note that"

Errata page 368, 1/2 way down: In the sentence beginning "Consider Example 2a" delete $Z_{k} = \varphi_{k}\left[\hat{f}(X)\right]^{-1/2}$.

Errata page 384: Delete the second paragraph beginning "First for the remainder,"

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