C o r r e c t i o n

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ESTIMATING MEDIAN AND OTHER QUANTILES IN NONPARAMETRIC MODELS

I am indebted to Dr Agata Boratyńska of Warsaw University for pointing out an error in the proof of the Theorem in the above paper.
The formula $C_1(\varepsilon) \nearrow \frac{1}{2}$ as $\varepsilon \searrow 0$ in the middle of page 365 should be replaced by

$$C_1(\varepsilon) \nearrow \frac{1}{2} - \frac{1}{2}\binom{2n}{n}\left(\frac{1}{2}\right)^{2n} \quad \text{as } \varepsilon \searrow 0.$$

As consequences, the inequality $C_1(\varepsilon) > \frac{1}{2} - \frac{1}{2}\binom{2n}{n}\left(\frac{1}{2}\right)^{2n}$ should read

$$C_1(\varepsilon) > \frac{1}{2} - \frac{3}{4}\binom{2n}{n}\left(\frac{1}{2}\right)^{2n}$$

and the inequality $C_2(\varepsilon) > \frac{1}{2}\binom{2n}{n}\left(\frac{1}{2}\right)^{2n}$ should read

$$C_2(\varepsilon) > \frac{3}{4}\binom{2n}{n}\left(\frac{1}{2}\right)^{2n}.$$

The Theorem remains valid as stated.