

## **Corrections to *Optimal Structural Nested Models for Optimal Sequential Decisions***

1. p. 190 paragraph 2 line 1: (typo) ‘by but differ from those’ (extra ‘but’)
2. p.193 line 3b (typo) ‘observational study data’ (extra ‘data’)
3. p.197 line 1 (typo) ‘there are no data’.
4. p.200, last line: (typo)  $A_{\bar{d}_j}$  should be  $A_{\bar{d}_j}$ .
5. p.201 13 lines below (2.5): (typo) ‘Eq.s’ should be ‘Eq.’
6. p21 line 5 of section 3.3: (typo) ‘dim  $\psi$ ’ should be ‘dim( $\psi$ )’
7. p.211 three lines before (3.10). Displayed equation:

$$= E [H_m(\psi^\dagger) \{S_m(A_m) - E[S_m(A_m) | \bar{A}_m, \bar{L}_m]\} | \bar{A}_m, \bar{L}_m]$$

should be

$$= E [H_m(\psi^\dagger) \{S_m(A_m) - E[S_m(A_m) | \bar{A}_{m-1}, \bar{L}_m]\} | \bar{A}_m, \bar{L}_m]$$

8. p.212 line 2b and 1b,  $n^{-1/2}$  should be  $n^{1/2}$
9. p.213 fourth line after (3.14)  $n^{-1/2}$  should be  $n^{1/2}$
10. p.213 displayed equation after (3.14), and following line

$$-E \left[ \partial U_{adj}^\dagger(\psi^\dagger, s, c^s; \alpha^*, \varsigma^*) / \partial \psi \right]^{-1} U_{adj}^\dagger(\psi^\dagger, s, c^s; \alpha^*, \varsigma^*)$$

should be

$$-E \left[ \partial U_{adj}^\dagger(\psi^\dagger, s, c^s; \alpha, \varsigma^*(\psi)) / \partial \psi \Big|_{\alpha=\alpha^*, \psi=\psi^\dagger} \right]^{-1} U_{adj}^\dagger(\psi^\dagger, s, c^s; \alpha^*, \varsigma^*)$$

where  $\varsigma^*(\psi)$  is the probability limit of  $\hat{\varsigma}(\psi)$ . similarly in the following line:

$$E \left[ \partial U_{adj}^\dagger(\psi^\dagger, s, c^s; \alpha^*, \varsigma^*) / \partial \psi \right]$$

should be

$$E \left[ \partial U_{adj}^\dagger(\psi^\dagger, s, c^s; \alpha, \varsigma^*(\psi)) / \partial \psi \Big|_{\alpha=\alpha^*, \psi=\psi^\dagger} \right]$$

It is perhaps also worth noting here that the influence function for  $\psi$  may also be expressed as:

$$-E \left[ \partial U^\dagger(\psi^\dagger, s, c^s; \alpha, \varsigma^*(\psi)) / \partial \psi \Big|_{\alpha=\alpha^*, \psi=\psi^\dagger} \right]^{-1} U_{adj}^\dagger(\psi^\dagger, s, c^s; \alpha^*, \varsigma^*).$$

11. p.219 line 19 (typo) Section heading **A Closed-Form...** should be **4.2 A Closed-Form...** (the section is referred to later).

12. p.219 line 6b.

$$\tilde{\psi}^{(1)} = \tilde{\psi} + P_n \left[ EIF \left( \tilde{\psi} \right) \right]$$

should be

$$\tilde{\psi}^{(1)} = \tilde{\psi} + EIF \left( \tilde{\psi} \right)$$

13. p.220 line 4b  $\gamma^{\bar{0}}(\bar{l}_m, \bar{a}_m, \psi) = (1, l_m, a_{m-1})\psi_m$  should be  $\gamma^{\bar{0}}(\bar{l}_m, \bar{a}_m, \psi) = a_m(1, l_m, a_{m-1})\psi_m$

14. p.221 line 4:  $U_{\text{mod}, \text{adj}, m}^{\dagger, \bar{a}_{op}, \bar{0}}$  is not defined, the implied meaning is  $(U_{\text{mod}, m}^{\dagger, \bar{a}_{op}, \bar{0}})_{\text{adj}}$  following (3.14) and (3.19).

15. p.222 line 19 Section heading **Uniform Asymptotic...** should be **4.3 Uniform Asymptotic...**

16. p.227 line 11 (typo) ‘distribution’.

17. p.245 line 21  $\beta_2 = -\psi_0/\psi_1$  should be  $\beta_2 = -\psi_1/\psi_0$ .

18. p.236 line 8: (typo) ‘surface’

19. p.260, line2 of section 7: (typo) ‘develop’

20. pp.260-262. (typo) in places underbars for  $d^w$  and  $\mathcal{D}^w$  extend too far.

21. p.252 line 8: (typo)  $\gamma^{\bar{d}^*}$  should be  $\gamma^{\bar{d}^{**}}$

22. p.256 line 4b, (typo) erroneous ?‘

23. p.277 line 18b, ‘maximizer’ should be ‘minimizer’
24. p.277 line 13b (typo) ‘dimensional’.
25. p.279 line 3b. (typo) missing commas: ‘distribution of, and confidence intervals for,’
26. p.284 line 15. (typo) ‘Results’
27. p.285 line 20. (typo) repeated word ‘for’.
28. p.286, lines 7 and 11, (typo) extra periods.
29. p.302 line 11, (typo) erroneous ?‘
30. p.306 line 4b, eqn. (3.20),
 
$$Y - c_m(\bar{L}_m, \bar{A}_m) -$$
 should be
 
$$Y - c_m(\bar{L}_m, \bar{A}_m) +$$
31. p.307 line 12. (typo) ‘precede’ should be ‘proceed’
32. p.307 line 12b. (typo) ‘minimized’.
33. p.308 line 5b. (typo) ‘their’ should be ‘there’.
34. p.309 line 14. ‘=’ should be ‘→’
35. p.309 line 13b. (typo) ‘biased’ should be ‘bias’
36. p.310 line 6 ‘uniform asymptotic  $(1 - \alpha)$  conservative confidence interval’ should this be ‘conservative uniform asymptotic  $(1 - \alpha)$  confidence interval’ so as to be consistent with the definition on the next page (?)
37. p.311 line 13b.  $\hat{\psi}$  should this be  $\hat{\psi}_n$  ? . Redundant ‘the’ at the end of this line.
38. p.314 line 5b. (typo) Redundant ‘around’.
39. p.315 line 8.  $A_0 L_1 = 1$ , perhaps this should be  $A_0 = L_1 = 1$  to be more obviously consistent with p.313 line 4b?
40. p.318 line 18 (typo) ‘interval’.

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