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CORRECTION

SURE INDEPENDENCE SCREENING IN GENERALIZED LINEAR MODELS WITH NP-DIMENSIONALITY

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1. Introduction. This note is aimed at correcting one editorial error in our paper "Sure Independence Screening in Generalized Linear Models with NP-Dimensionality", published in *the Annals of Statistics*, 2010, **38(6)** 3567–3604. In the original paper, the rows for the setting when s=6 in Table 3 and Table 4 are the same. These rows are indeed the results in Table 4. In this note, we will update the results for the setting when s=6 in Table 3.

2. Correction. In Table 3 on page 3585, the original results for the setting when s=6 is:

ρ	n	SIS-MLR	SIS-MMLE	LASSO	SCAD
$s=6$, $\boldsymbol{\beta}^\star=(1,1.3,1,1.3,1,1.3)^T$					
0	200	8(6)	9(7)	7(1)	7(1)
0.2	200	18(38)	20(39)	9(4)	9(2)
0.4	200	51(77)	64.5(76)	20(10)	16.5(6)
0.6	300	77.5(139)	77.5(132)	20(13)	19(9)
0.8	400	306.5(347)	313(336)	86(40)	70.5(35)

It should be updated as the following:

ρ	n	SIS-MLR	SIS-MMLE	LASSO	SCAD
$s=6$, $\boldsymbol{\beta}^\star=(1,1.3,1,1.3,1,1.3)^T$					
0	300	12.5(15)	13(16)	7(1)	6(1)
0.2	300	6(0)	6(0)	6(0)	6(0)
0.4	300	6(1)	6(1)	6(1)	6(0)
0.6	300	7(2)	7(2)	7(1)	6(1)
0.8	300	9(2)	9(3)	27.5(3725)	6(0)

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