

CORRIGENDA

R.D.H. Heijmans and J.R. Magnus, Consistent maximum-likelihood estimation with dependent observations: The general (non-normal) case and the normal case, *Journal of Econometrics* 32 (1986) 253–285.

Professor B.B. van der Genugten of the Katholieke Universiteit Brabant in Tilburg has pointed out to us that condition (A.3) in Theorem 1, though sufficient for the consistency of $\{\hat{\gamma}_n\}$, is not necessary without further conditions on the likelihood function. This is due to the fact (in the notation of section 4) that the event $\{S_n(\gamma_0, N_0^c(\gamma_0)) < 0\}$ is contained in the event $\{\hat{\gamma}_n \notin N_0^c(\gamma_0)\}$, but not vice versa.

Thus, in Theorem 1 (p. 259, lines 8–9), ‘a necessary and sufficient condition’ should read ‘sufficient’, and the last paragraph of section 4 (from ‘To prove the converse...’) should be deleted.

In addition, condition (B.4) in Theorem 2 (p. 262) should be slightly strengthened and should now read: for every $\gamma \neq \gamma_0 \in I$ there exists a δ ($0 < \delta < 1$) and a neighbourhood $N(\gamma)$ of γ such that

$$\lim_{n \rightarrow \infty} \mathbb{P} \left[\left(1/k_n(\gamma, \gamma_0) \sup_{\phi \in N(\gamma)} (\Lambda_n(\phi) - \Lambda_n(\gamma)) < 1 - \delta \right) \right] = 1.$$

As a result, the proofs of Theorem 2 (p. 264, lines 4–7) and Theorem 3 (p. 272, formula (7.16) and the four lines following this equation) have to be adapted in an obvious manner. Theorems 3–6 and the proofs of Theorems 4–6 are unaffected by these changes.