

**ERRATUM TO :ESTIMATION USING COPULA FUNCTION IN
REGRESSION MODEL. [MATHEMATICAL SCIENCES AND
APPLICATIONS E-NOTES, VOLUME 2, NO. 1, 2014, PAGES:
106-116]**

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1. ALONG THE PAPER: INSTEAD OF h_n WE SHOULD HAVE a_n .

2. ON PAGE 109, AFTER THIS SENTENCE: (NOW, LET US PRESENT OUR ESTIMATED MODEL, THE REGRESSION FUNCTION $r(x)$, IS GIVEN AS FOLLOWS:) INSTEAD OF

$$r(x) = Yc_n(F(x), G(y)), \quad |Y| \leq M, \quad Y, m \in \mathbb{R}.$$

WE SHOULD HAVE

$$r(x) = \int_{\mathbb{R}} yg(y)c(F(x), G(y)) = \mathbb{E}(Yc_n(F(x), G(y))), \quad |Y| \leq M, \quad Y, m \in \mathbb{R}.$$

3. ON THE SAME PAGE

THIS REGRESSION FUNCTION $r(x)$ IS ESTIMATED BY A FUNCTION

$$\hat{r} = \mathbb{E}(Y\hat{c}_n(F(x), G(y))). \text{ INSTEAD OF}$$

$$\hat{r}(x) = Y\hat{c}_n(F(x), G(y)).$$

3. ON PAGE 111, THEOREM 4.1 WE SHOULD HAVE LET $\hat{r}(x) = \mathbb{E}(Y\hat{c}_n(F(x), G(y)))$.

INSTEAD OF

$$\hat{r}(x) = Yc_n(F(x), G(y)).$$

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