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Corrigendum

CONSISTENT TESTING FOR STOCHASTIC DOMINANCE UNDER GENERAL SAMPLING SCHEMES (DOI: 10.1111/J.1467-937X.2005.00350.X) OLIVER LINTON, ESFANDIAR MAASOUMI, AND YOON-JAE WHANG

Eight tables were inadvertently omitted in the version published in The Review of Economic Studies, July 2005, 72, 735-765. These tables appear here and correspond exactly to several cases in Section 7, "Numerical Results" of the above paper, starting on page 753. Tables 1F-1S correspond to subsampling based tests for First and Second order Stochastic Dominance in simulation experiments 1a-1e, subsection 7.1.1; Tables 2F-2S are similarly referenced in subsection 7.1.2 experiments, and so on. Tables 3RF-3RS, however, correspond to the "Style Analysis" in subsection 7.1.4.

REFERENCE

LINTON, O., MAASOUMI, E. and WHANG, Y.-J. (2005), "Consistent Testing for Stochastic Dominance under General Sampling Schemes", *The Review of Economic Studies*, **72**, 735–765.

TABLE 1F

Rejection frequencies for the test of First Order Stochastic Dominance for Design 1 with critical values computed by the automatic methods [Mean, median, and Minvol] described in section 5.2 for the 5% null rejection probabilities. Recent refers to the recentered subsampling or full sample bootstrap method, while uncent refers to the uncentered subsampling or full sample bootstrap method

Design	n	Subsample						Bootstrap	
		Mean		Median		MinVol		uncent	recent
		uncent	recent	uncent	recent	uncent	recent		
1a, $d_1^* = 0$	50	0.1140	0.4100	0.1370	0.4140	0.1850	0.4700	0.0000	0.0630
	500	0.0590	0.2360	0.0570	0.2420	0.1100	0.2960	0.0000	0.0560
	1000	0.0460	0.1830	0.0500	0.1870	0.0710	0.2170	0.0000	0.0490
1b, $d_1^* = 0$	50	0.1030	0.3710	0.1180	0.3720	0.1600	0.4140	0.0000	0.0550
	500	0.0540	0.2440	0.0620	0.2580	0.1010	0.2880	0.0000	0.0510
	1000	0.0480	0.1620	0.0480	0.1590	0.0720	0.1970	0.0000	0.0590
1c, $d_1^* > 0$	50	0.3610	0.8310	0.3640	0.8380	0.4120	0.8460	0.0000	0.6850
	500	0.9500	0.9620	0.9420	0.9620	0.8980	0.9620	0.0000	0.9830
	1000	0.9600	0.9630	0.9600	0.9630	0.9580	0.9630	0.0000	0.9950
1d, $d_1^* > 0$	50	0.3730	0.8170	0.3680	0.8190	0.4100	0.8280	0.0000	0.6840
	500	0.9650	0.9710	0.9590	0.9710	0.8860	0.9720	0.0000	0.9840
	1000	0.9580	0.9680	0.9570	0.9690	0.9520	0.9670	0.0000	0.9940
1e, $d_1^* > 0$	50	0.3790	0.8190	0.3800	0.8160	0.4180	0.8450	0.0000	0.6560
	500	0.9640	0.9820	0.9590	0.9820	0.8880	0.9820	0.0000	0.9920
	1000	0.9530	0.9610	0.9530	0.9610	0.9480	0.9610	0.0000	0.9920

TABLE 1S

Rejection frequencies for the test of Second Order Stochastic Dominance for Design 1 with critical values computed by the automatic methods [Mean, median, and Minvol] described in section 5.2 for the 5% null rejection probabilities. Recent refers to the recentered subsampling or full sample bootstrap method, while uncent refers to the uncentered subsampling or full sample bootstrap method

Design	n	Subsample						Bootstrap	
		Mean		Median		MinVol		uncent	recent
		uncent	recent	uncent	recent	uncent	recent		
	50	0.1010	0.2480	0.1280	0.2590	0.2110	0.3150	0.0000	0.0660
1a, $d_2^* = 0$	500	0.0490	0.1290	0.0540	0.1340	0.1020	0.1800	0.0000	0.0550
	1000	0.0540	0.1010	0.0580	0.1030	0.0660	0.1360	0.0000	0.0500
	50	0.0760	0.2010	0.1050	0.2200	0.1710	0.2840	0.0000	0.0610
1b, $d_2^* = 0$	500	0.0660	0.1480	0.0690	0.1550	0.1020	0.1840	0.0000	0.0600
	1000	0.0680	0.1390	0.0690	0.1430	0.0960	0.1590	0.0000	0.0500
	50	0.2390	0.6880	0.2470	0.6900	0.3240	0.7480	0.0000	0.3360
1c, $d_2^* = 0$	500	0.9060	0.7340	0.8930	0.7280	0.8290	0.7370	0.0000	0.4510
	1000	0.9570	0.7410	0.9560	0.7370	0.9510	0.7710	0.0000	0.5450
	50	0.2230	0.6410	0.2340	0.6450	0.3120	0.7090	0.0000	0.3290
1d, $d_2^* > 0$	500	0.9070	0.7390	0.8850	0.7370	0.8290	0.7480	0.0000	0.4230
	1000	0.9570	0.7270	0.9550	0.7320	0.9520	0.7350	0.0000	0.5240
	50	0.2090	0.6480	0.2290	0.6470	0.3070	0.7110	0.0000	0.2990
1e, $d_2^* > 0$	500	0.8970	0.7230	0.8760	0.7210	0.8210	0.7520	0.0000	0.4240
	1000	0.9490	0.7120	0.9490	0.7060	0.9380	0.7359	0.0000	0.4840

TABLE 2F

Rejection frequencies for the test of First Order Stochastic Dominance for Design 2 with critical values computed by the automatic methods [Mean, median, and Minvol] described in section 5.2 for the 5% null rejection probabilities. Recent refers to the recentered subsampling or full sample bootstrap method, while uncent refers to the uncentered subsampling or full sample bootstrap method

Design	n	Subsample						Bootstrap	
		Mean		Median		MinVol		uncent	recent
		uncent	recent	uncent	recent	uncent	recent		
	50	0.1110	0.4120	0.1330	0.4110	0.1720	0.4680	0.0000	0.0540
2a, $d_1^* = 0$	500	0.0470	0.2440	0.0490	0.2560	0.0940	0.2850	0.0000	0.0550
	1000	0.0680	0.1800	0.0710	0.1900	0.0890	0.2290	0.0000	0.0440
	50	0.0790	0.2950	0.0860	0.2970	0.1220	0.3530	0.0000	0.0720
2b, $d_1^* = 0$	500	0.0120	0.1120	0.0170	0.1170	0.0750	0.1580	0.0000	0.0260
	1000	0.0210	0.0970	0.0280	0.0960	0.0710	0.1060	0.0000	0.0180
	50	0.2960	0.8330	0.2990	0.8290	0.3800	0.8280	0.0000	0.4530
2c, $d_1^* > 0$	500	0.9650	1.0000	0.9460	1.0000	0.8990	1.0000	0.0000	1.0000
	1000	1.0000	1.0000	0.9990	1.0000	0.9940	1.0000	0.0000	1.0000
	50	0.2640	0.5360	0.2730	0.5330	0.2550	0.5620	0.0000	0.1730
2d, $d_1^* > 0$	500	0.9550	1.0000	0.9360	0.9980	0.9220	0.9990	0.0000	0.9880
	1000	1.0000	1.0000	0.9980	1.0000	0.9970	1.0000	0.0000	1.0000

TABLE 2S

Rejection frequencies for the test of Second Order Stochastic Dominance for Design 2 with critical values computed by the automatic methods [Mean, median, and Minvol] described in section 5.2 for the 5% null rejection probabilities. Recent refers to the recentered subsampling or full sample bootstrap method, while uncent refers to the uncentered subsampling or full sample bootstrap method

Design	n	Subsample						Bootstrap	
		Mean		Median		MinVol		uncent	recent
		uncent	recent	uncent	recent	uncent	recent		
2a, $d_2^* = 0$	50	0.0680	0.2000	0.0980	0.2060	0.1980	0.2940	0.0000	0.0560
	500	0.0560	0.1340	0.0620	0.1400	0.1190	0.1600	0.0000	0.0460
	1000	0.0620	0.1220	0.0660	0.1230	0.0840	0.1300	0.0000	0.0650
2b, $d_2^* = 0$	50	0.0580	0.2020	0.0940	0.2150	0.1600	0.2850	0.0000	0.0780
	500	0.0010	0.0480	0.0070	0.0480	0.0860	0.0850	0.0000	0.0060
	1000	0.0040	0.0300	0.0100	0.0340	0.0500	0.0560	0.0000	0.0100
2c, $d_2^* = 0$	50	0.0010	0.0110	0.1650	0.0110	0.0410	0.0100	0.0000	0.0060
	500	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	1000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2d, $d_2^* > 0$	50	0.1680	0.3440	0.1870	0.3560	0.2300	0.4590	0.0000	0.0270
	500	0.9100	0.7560	0.8890	0.7700	0.8350	0.7600	0.0000	0.3320
	1000	0.9990	0.9370	0.9980	0.9400	0.9920	0.9130	0.0000	0.8600

TABLE 3F

Rejection frequencies for the test of First Order Stochastic Dominance for Design 3 with critical values computed by the automatic methods [Mean, median, and Minvol] described in section 5.2 for the 5% null rejection probabilities. Recent refers to the recentered subsampling or full sample bootstrap method, while uncent refers to the uncentered subsampling or full sample bootstrap method

Design	n	Subsample						Bootstrap	
		Mean		Median		MinVol		uncent	recent
		uncent	recent	uncent	recent	uncent	recent		
3a, $d_1^* > 0$	50	0.6120	0.9960	0.6040	0.9950	0.5640	0.9970	0.0000	0.9590
	500	1.0000	1.0000	1.0000	1.0000	0.9930	1.0000	0.0000	1.0000
	1000	1.0000	1.0000	1.0000	1.0000	1.0000	1.000	0.0000	1.0000
3b, $d_1^* < 0$	50	0.0580	0.2310	0.0650	0.2240	0.1040	0.2680	0.0000	0.0250
	500	0.0000	0.0010	0.0020	0.0010	0.0440	0.0040	0.0000	0.0000
	1000	0.0000	0.0000	0.0010	0.0000	0.0190	0.0000	0.0000	0.0000
3c, $d_1^* > 0$	50	0.6010	0.9980	0.5860	0.9980	0.5480	0.9950	0.0000	0.9490
	500	1.0000	1.0000	1.0000	1.0000	0.9960	1.0000	0.0000	1.0000
	1000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.0000	1.0000

TABLE 3S

Rejection frequencies for the test of Second Order Stochastic Dominance for Design 3 with critical values computed by the automatic methods [Mean, median, and Minvol] described in section 5.2 for the 5% null rejection probabilities. Recent refers to the recentered subsampling or full sample bootstrap method, while uncent refers to the uncentered subsampling or full sample bootstrap method

Design	n	Subsample						Bootstrap	
		Mean		Median		MinVol		uncent	recent
		uncent	recent	uncent	recent	uncent	recent		
	50	0.0010	0.0180	0.1600	0.0190	0.0710	0.0220	0.0000	0.0210
3a, $d_2^* = 0$	500	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	1000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	50	0.0430	0.1530	0.1210	0.1600	0.1990	0.2050	0.0000	0.0440
3b, $d_2^* = 0$	500	0.0000	0.0050	0.0060	0.0060	0.0060	0.0180	0.0180	0.0000
	1000	0.0000	0.0000	0.0030	0.0000	0.0110	0.0000	0.0000	0.0000
	50	0.5250	0.9260	0.5180	0.9260	0.5330	0.9300	0.0000	0.9340
3c, $d_2^* > 0$	500	1.0000	1.0000	1.0000	1.0000	0.9890	1.0000	0.0000	1.0000
	1000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.0000	1.0000

TABLE 3RF

Rejection frequencies for the test of First Order Stochastic Dominance for Design 3R with critical values computed by the automatic methods [Mean, median, and Minvol] described in section 5.2 for the 5% null rejection probabilities. Recent refers to the recentered subsampling or full sample bootstrap method, while uncent refers to the uncentered subsampling or full sample bootstrap method

Design	n	Subsample						Bootstrap	
		Mean		Median		MinVol		uncent	recent
		uncent	recent	uncent	recent	uncent	recent		
	50	0.5220	0.9860	0.5160	0.9860	0.5060	0.9870	0.0000	0.9270
3Rd, $d_1^* > 0$	500	1.0000	1.0000	0.9980	1.0000	0.9940	1.0000	0.0000	1.0000
	1000	1.0000	1.0000	1.0000	1.0000	1.0000	1.000	0.0000	1.0000
	50	0.0860	0.1390	0.0980	0.1410	0.1580	0.1680	0.0000	0.0100
3Re, $d_1^* = 0$	500	0.0000	0.0030	0.0000	0.0020	0.0280	0.0040	0.0000	0.0000
	1000	0.0000	0.0000	0.0020	0.0000	0.0060	0.0000	0.0000	0.0000
	50	0.5320	0.9910	0.5360	0.9910	0.5320	0.9880	0.0000	0.9440
3Rf, $d_1^* > 0$	500	1.0000	1.0000	1.0000	1.0000	0.9880	1.0000	0.0000	1.0000
	1000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.0000	1.0000

TABLE 3RS

Rejection frequencies for the test of Second Order Stochastic Dominance for Design 3R with critical values computed by the automatic methods [Mean, median, and Minvol] described in section 5.2 for the 5% null rejection probabilities. Recent refers to the recentered subsampling or full sample bootstrap method, while uncent refers to the uncentered subsampling or full sample bootstrap method

Design	n	Subsample						Bootstrap	
		Mean		Median		MinVol		uncent	recent
		uncent	recent	uncent	recent	uncent	recent		
3Rd, $d_2^* = 0$	50	0.0060	0.0310	0.0600	0.0320	0.0120	0.0310	0.0000	0.0250
	500	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	1000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
3Re, $d_2^* = 0$	50	0.0680	0.1240	0.0700	0.1310	0.1280	0.1820	0.0000	0.0310
	500	0.0000	0.0040	0.0060	0.0040	0.0240	0.0140	0.0180	0.0010
	1000	0.0000	0.0000	0.0000	0.0000	0.0020	0.0000	0.0000	0.0000
3Rf, $d_2^* > 0$	50	0.5320	0.9570	0.5220	0.9570	0.5340	0.9570	0.0000	0.9190
	500	1.0000	1.0000	1.0000	1.0000	0.9860	1.0000	0.0000	1.0000
	1000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.0000	1.0000