Erratum for "A Weak Law for Moments of Pairwise Stable Networks"

Michael P. Leung*

April 22, 2019

- The definition of Φ^* used in Assumptions 4 and 6 is only correct when $\tilde{p}_1(\cdot)$ and $p_1(\cdot)$ are increasing in z'. For the general case, it should be corrected to the following.

  Assumption. *For any $x, x' \in \mathbb{R}^d$ and $z \in \mathbb{R}^{d_z}$, there exists a distribution $\Phi^*(z)$ on $\mathbb{R}^{d_z}$ such that*

$$\int_{\mathbb{R}^{d_z}} \tilde{p}_1(x, z; x', z')\, d\Phi(z' \,|\, x') \leqslant \int_{\mathbb{R}^{d_z}} \tilde{p}_1(x, z; x', z')\, d\Phi^*(z'), \quad \textit{and}$$
$$\int_{\mathbb{R}^{d_z}} p_1(x, z; x', z')\, d\Phi(z' \,|\, x') \leqslant \int_{\mathbb{R}^{d_z}} p_1(x, z; x', z')\, d\Phi^*(z').$$

  For example in the case where $Z_i \perp\!\!\!\perp X_i$, we can take $\Phi^*(\cdot) = \Phi(\cdot)$, since the latter is equal to $\Phi(\cdot \,|\, x)$ for any $x \in \text{supp}(f)$.

*Department of Economics, University of Southern California. E-mail: leungm@usc.edu.