ERRATUM: HIGHER ORDER ELICITABILITY AND OSBAND’S PRINCIPLE

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A pair of errors regarding Proposition 3.4 and Theorem 5.2(ii) of Fissler and Ziegel (2016) have been noted. Corrections to them along with comments on imprecisions in two other results, Propositions 4.2 and 4.4 in the same article, are provided in the online supplement Fissler and Ziegel (2020).

References.

T. Fissler and J. F. Ziegel. Higher order elicitation and Osband's principle. Annals of Statistics, 44:1680–1707, 2016.
T. Fissler and J. F. Ziegel. Supplement to “Erratum: Higher Order Elicitability and Osband’s Principle”. Annals of Statistics, 2020.

SUPPLEMENTARY MATERIAL

Supplement to “Erratum: Higher Order Elicitability and Osband’s Principle”
(doi: 10.1214/00-AOASXXXXSUPP; .pdf). Some text

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