ERRATA FOR QUANTILE REGRESSION

Some, or all, of the following (may) have been corrected in a second printing:

- p xiv. Bernd
- p 4. Missing period after (1.6).
- p 17. F following formula should be italic.
- p 26. extra "the" in line 8
- p 26. $\delta(X)$ not $\delta(x)$ in line -2.
- p 28. vertical axis label should be τ not P.
- p 29. bottom-right graph: horizontal axis "p" should be τ
- p 29. bottom-left graph: curve should be inverted U!
- p 30. line 2 should be 0.5 not 0.6.
- p 36. line 1 Lebesgue
- p 34. line 10 solutions not solution.
- p 36. Thm 2: numbers not proportions
- p 39. last line, item iii, missing transpose on x_i.
- p 44. sgn should be ψ_τ in the top equation.
- p 50, l -15: $\hat{\beta}$ should be $\hat{\beta}_2$
- p 52. caption of figure: 19 not 12.
- p 69, l 14: should not have $1-$ at the beginning of the equation.
- p 71. l-1 ξ_τ for ξ
- p 72. l-1 replace $-$ by $<$.
- p 73. line -2: 4.2 not 4.3
- p 74. omit the phrase "we would like to estimate," line -4.
- p 76. lines 10,12 : the $-$ before the second terms should be $+$
- p 98. last $R^\top$ in definition of $\tilde{y}$ should be omitted.
- p 119 the reference to Condition H should be to condition 4.2.
- p 126 l-1 delete (τ).
- p 130 just above (4.7) the o should be 0.
- p 131 line 3 distribution
- p 139 4.5 in h_n definition.
- p 188 missing backslash before min in definition of w^*.
- p 216 two successive projections, not projects.
- p 258 in line just above the formula change at to had.
- p 260-61 change α's to θ's globally here to agree with later subsections.
- p 265 l+9 $E\alpha_1^2(U_t)$
- p 278 n pseudo observations
- p 298 class not clsss

- p 324 Censored not Censorted
- p 324 Engel (1857) citation modified per Dirk Eddelbuettel's suggestion.
- p 327 missing pages In Jureckova 1999 reference: 659–676.
- p 329 Koenker and Zhao (1996) Inference not Interence
- p 333 Rosenblatt (1958) Probabilistic not Probablistic
- p 339 Kendall, D. not Kendell, D
- p 339 Knight 131 should be 130.
- p 340 insert: Pfanzagl, J. 172.
- p 341 Trindade not Trindada

Futher items for the (highly unlikely) 3rd printing:

- p 69 final equation remainder should be $o(\delta)$ not $o(\delta^2)$.
- p 33 delete plus sign in the second line of the first displayed eq.
- p 67 first plus sign inside the square root should be minus.
- p 80 F should read f on lines 3,9,16,18.
- p 120 Condition A.1 should be modified to read: The distribution functions $\{F_i\}$ are absolutely continuous, with densities $f_i(\xi)$ uniformly bounded away from 0 and ∞ and equi-continuous at the points $\xi_i(\tau)$, $i = 1, 2, \ldots$.
- p 121 i subscripts should be deleted in first equation.
- p 135 both SIC and AIC displayed expressions need an n factor before the $\log(\hat{\sigma}_j)$.
- p 139 should read -1/5 in the middle displayed equation.
- p 169 Several inverses are missing in the statement of Corollary 5.1. All the expressions $v^\top B v$ should read $v^\top B^{-1} v$.
- p 185 missing right paren on left side of the 3 line displayed eq. and missing parens also in the last expression on the right side which should be $\sum(|x_i| - 2I(y_i/x_i \geq b)|x_i|)$.
- p 251 on line 3: $1 - e^{-e^u}$.

References

Engel, E. (1857): "Die Produktions und Konsumptionsverhältnisse des Königreichs Sachsen," *Zeitschrift des Statistischen Bureaus des Königlich Sächsischen Ministeriums des Innern*, 8, 1–54.