Errata for "Estimating sufficient reductions of the predictors in abundant high-dimensional regressions"

Updated: April 11, 2012

1. On page 368, in the statement of Lemma 5.1, "let $s \equiv s(p)$ be the total number of nonzero off-diagonal entries of $\boldsymbol{\Delta}$" should be "let $s \equiv s(p)$ be the total number of nonzero off-diagonal entries of $\boldsymbol{\Delta}^{-1}$"