

**CORRECTION NOTE: “QUANTILE-ADAPTIVE
MODEL-FREE VARIABLE SCREENING FOR
HIGH-DIMENSIONAL HETEROGENEOUS DATA (ANN.
STATIST. 41 (2013) 342-369)”**

BY XUMING HE^{*}, LAN WANG[†] AND HYOKYOUNG GRACE HONG[‡]
University of Michigan, University of Minnesota^{}, and Michigan State
University*

There was a typo in the expression of the model used in Example 3. The model should be:

$$Y = 2(X_1^2 + X_2^2) + \{10^{-1} \exp(X_1 + X_2 + X_{18} + X_{19} + \dots + X_{30})\} \cdot \epsilon$$

X. HE
DEPARTMENT OF STATISTICS
UNIVERSITY OF MICHIGAN
ANN ARBOR, MI 48109
USA E-MAIL: xmhe@umich.edu

L. WANG
SCHOOL OF STATISTICS
UNIVERSITY OF MINNESOTA
MINNEAPOLIS, MN 55455
USA
E-MAIL: wangx346@umn.edu

H. HONG
DEPARTMENT OF STATISTICS AND PROBABILITY
MICHIGAN STATE UNIVERSITY
EAST LANSING, MI 48824
USA
E-MAIL: hhong@stt.msu.edu

^{*}Support in part by National Science Foundation grant DMS-1007396, NIH Grant R01GM080503 and National Natural Science Foundation of China Grant 11129101.

[†]Support in part by National Science Foundation grant DMS-1007603.

[‡]Support in part by a Baruch College Eugene M. Lang Fellowship.