

# Erratum: “Finite Sample Moments of the Coefficient of Variation” [Econometric Theory 25(1) (2009) 291-297]

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The following corrections that were missed during proofreading should be made. In the MSE expression on page 293, equation (3), the term  $\frac{\alpha^4\gamma_2}{4n}$  appearing in the first line should be  $\frac{\alpha^2\gamma_2}{4n}$ . Similarly, in the last line of Remark 2 on page 296,  $\alpha^4\gamma_2$  should be  $\alpha^2\gamma_2$ . Further, on page 295, in the second line of the expression for  $E(\lambda_{22})$ , the term  $(\frac{3}{n^2} + \frac{1}{n})\alpha^2\gamma_2$  should be  $(\frac{3}{n^2} + \frac{1}{n\alpha^2})\alpha^2\gamma_2$ . The author thanks Dennis Boos from the North Carolina State University for pointing this out.