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Correction to “Automatic Block-Length Selection for the Dependent Bootstrap” by D. Politis and H. White

Andrew Patton, Dimitris N. Politis  & Halbert White

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Abstract

A correction on the optimal block size algorithms of Politis and White ([2004](#)) is given following a correction of Lahiri's (Lahiri [1999](#)) theoretical results by Nordman ([2008](#)).

Keywords:

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