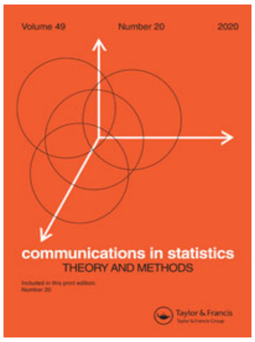

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Correction

Article title: "On the optimal designs for the prediction of complex Ornstein-Uhlenbeck processes"

Authors: Kinga Sikolya and Sándor Baran

Journal: *Communications in Statistics–Theory and Methods*

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There are typos in the first term of the formula defining quantity v_{ij} both in Theorem 3.1. of Section 3 on page 5 and in its proof provided in Appendix A.1. (page 12). The correct form is

$$\frac{2\lambda}{\lambda^2+\omega^2}\cos\left(w(d_{i\wedge j}+\ldots+d_{i\vee j-1})\right)$$

Furthermore, due to a lately detected bug in the code written for the Numerical experiments section, in the cases of $n=4$ and $n=5$ the Table 1 changes as follows

Table 1. IMSPE values (in arcsec^2) corresponding to the optimal and to the equispaced design and relative efficiency of the equispaced design.

		$\lambda=2.452,\ \omega=-4.127$ (estimates from Y2017)	$\lambda=4.997,\ \omega=-0.356$ (estimates from Y2016)	$\lambda=4.937,\ \omega=-5.777$ (estimates from Y2015)
	optimal	0.8327	1.3179	1.5010
$n=3$	equispaced	0.8327	1.3179	1.5010
	rel. eff. (%)	100	100	100
	optimal	0.5404	0.9734	1.017
$n=4$	equispaced	0.5404	0.9734	1.017
	rel. eff. (%)	100	100	100
	optimal	0.1038	0.5813	0.5903
$n=5$	optimal design	$(0, 0.225, 0.45, 0.675, 1)$	$(0, 0.242, 0.484, 0.727, 1)$	$(0, 0.243, 0.487, 0.73, 1)$
	equispaced	0.1238	0.5832	0.5920
	rel. eff. (%)	83.84	99.67	99.71

Accordingly, the Example 3.3. (page 5) is modified as follows

Example 3.3. Consider now the four-point design $\{0, d_1, d_1+d_2, 1\}$. In this case the partial derivatives of IMSPE$(\hat{Z})$ with respect to d_1 and d_2 are zero at $d_1=d_2=1/3$, however, by analyzing the corresponding Hessian one can find parameters (λ, ω) where the equidistant design is not optimal.

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