Errata to "Measuring the Sensitivity of Parameter Estimates to Estimation Moments" by Andrews, Gentzkow, and Shapiro

October 16, 2017

Page numbers refer to the published version. We thank Don Andrews for bringing the first two points to our attention.

1. On page 1560, "Chen, Taber, and Torgovitsky" should be "Chen, Tamer, and Torgovitsky"
2. On page 1567, "...where $\Omega_{Z\tilde{X}} = \mathbb{E}\left(Z_i \tilde{X}_i'\right)$ and $\tilde{X}_i$ are the "pseudo-regressors" $\frac{\partial}{\partial\theta}\hat{\zeta}_i\left(\theta_0\right)$" should be "...where here we define $\Omega_{Z\tilde{X}} = \mathbb{E}\left(Z_i \otimes \tilde{X}_i'\right)$ and $\tilde{X}_i$ are the "pseudo-regressors" $\frac{\partial}{\partial\theta}\left(\hat{\zeta}_i\left(\theta_0\right)'\right)$." The expression in the published version is correct when $\hat{\zeta}\left(\theta\right)$ is scalar, but is of the wrong dimension in the general case.
3. On page 1568, "To simplify the reader's task further, we recommend..." should be "To simplify the reader's task further, when $\hat{\zeta}_i\left(\theta\right)$ is scalar we recommend..."
4. On page 1569, "...the omitted variable V_i..." should be "...the scalar omitted variable V_i..."