

Corrections

STATISTICS

Correction for “Sequential Monte Carlo without likelihoods,” by S. A. Sisson, Y. Fan, and Mark M. Tanaka, which appeared in issue 6, February 6, 2007, of *Proc Natl Acad Sci USA* (104:1760–1765; first published January 30, 2007; 10.1073/pnas.0607208104).

The authors note the following: It has been brought to our attention that the algorithm introduced in our paper (ABC-PRC) can produce a biased posterior sample, most noticeably through underestimation in distributional tails. This result

occurs as the likelihood ratio in the sequential Monte Carlo incremental weights is approximated by using two unbiased Monte Carlo estimates. One way to avoid a biased posterior sample in the ABC-PRC algorithm is to directly evaluate the importance sampling distribution using a near-optimal backwards kernel. Hence the need for the Monte Carlo estimate in the denominator of the likelihood ratio is circumvented, and an unbiased sampler is obtained. As such, a corrected ABC-PRC algorithm would be:

ABC-PRC Algorithm (corrected):

PRC1 Initialize $\epsilon_1, \dots, \epsilon_T$, and specify initial sampling distribution μ_1 .

Set population indicator $t = 1$.

PRC2 Set particle indicator $i = 1$.

PRC2.1 If $t = 1$ sample $\theta^{**} \sim \mu_1(\theta)$ independently from μ_1 .

If $t > 1$ sample θ^* from the previous population $\{\theta_{t-1}^{(i)}\}$ with weights $\{W_{t-1}^{(i)}\}$, and perturb the particle to $\theta^{**} \sim K_t(\theta | \theta^*)$ according to a transition kernel K_t .

Generate a data set $x^{**} \sim f(x | \theta^{**})$.

If $\rho(S(x^{**}), S(x_0)) \geq \epsilon_t$ then go to PRC2.1.

PRC2.2 Set

$$\theta_t^{(i)} = \theta^{**} \quad \text{and} \quad W_t^{(i)} = \begin{cases} \pi(\theta_t^{(i)}) / \mu_1(\theta_t^{(i)}) & \text{if } t = 1 \\ \pi(\theta_t^{(i)}) / \sum_{j=1}^N W_{t-1}^{(j)} K_t(\theta_t^{(i)} | \theta_{t-1}^{(j)}) & \text{if } t > 1 \end{cases}$$

where $\pi(\theta)$ denotes the prior distribution for θ .

If $i < N$, increment $i = i + 1$ and go to PRC2.1.

PRC3 Normalize the weights so that $\sum_{i=1}^N W_t^{(i)} = 1$.

If $ESS = [\sum_{i=1}^N (W_t^{(i)})^2]^{-1} < E$ then resample with replacement, the particles $\{\theta_t^{(i)}\}$ with weights $\{W_t^{(i)}\}$ to obtain a new population $\{\theta_t^{(i)}\}$, and set weights $\{W_t^{(i)} = 1/N\}$.

PRC4 If $t < T$, increment $t = t + 1$ and go to PRC2.

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COMMENTARY

Correction for “A curvy, stretchy future for electronics,” by John A. Rogers and Yonggang Huang, which appeared in issue 27, July 7, 2009, of *Proc Natl Acad Sci USA* (106:10875–10876; first published June 30, 2009; 10.1073/pnas.0905723106).

The authors note that on page 10875, right column, the sentence beginning on line 22, “For example, ultrathin sheets of silicon are flexible, for the same reason that any material in thin film form is flexible: bending strains are **inversely** proportional to thickness” should instead appear as “For example, ultrathin sheets of silicon are flexible, for the same reason that any material in thin film form is flexible: bending strains are **directly** proportional to thickness.”

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ENVIRONMENTAL SCIENCES, CHEMISTRY

Correction for “Chlorine activation indoors and outdoors via surface-mediated reactions of nitrogen oxides with hydrogen chloride,” by Jonathan D. Raff, Bosiljka Njagic, Wayne L. Chang, Mark S. Gordon, Donald Dabdub, R. Benny Gerber, and Barbara J. Finlayson-Pitts, which appeared in issue 33, August 18, 2009, of *Proc Natl Acad Sci USA* (106:13647–13654; first published July 20, 2009; 10.1073/pnas.0904195106).

The authors note that on page 13648, Equation 5 appeared incorrectly. Further, in Equation 6 on page 13649, the formula for nitryl chloride should have read: ClNO₂. These errors do not affect the conclusions of the article. The corrected equations appear below.



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