ERRATA TO GENERALIZATIONS OF THE PARTIAL, PART AND BIPARTIAL CANONICAL CORRELATION ANALYSIS

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Several corrections must be made in Lee [1978]. They are as follows:

(i) page 428, line 15 from the top, the expression for Σ_{12}^* should read

$$\Sigma_{12}^{*} = \Sigma_{12} - \Sigma_{13} \Sigma_{33}^{-1} \Sigma_{32} - \Sigma_{14} \Sigma_{44}^{-1} \Sigma_{42} + \Sigma_{13} \Sigma_{33}^{-1} \Sigma_{34} \Sigma_{44}^{-1} \Sigma_{42}$$

(ii) page 429, line 5 from the top should read

$$\tilde{\Sigma}_{11.34} = \Sigma_{11.3} - \Sigma_{14.3} \Sigma_{44}^{-1} \Sigma_{41.3}$$

(iii) page 429, line 16 from the top, replace $\tilde{r}_{l(1.34)}^{2}_{(2.35)}^{2}_{(2.35)}$ by

 $\tilde{r}^2_{i(1.34)(2.35)}$

(iv) page 429, line 13 from the bottom should read

$$e_{1.34} = e_{1.3} - \sum_{14.3} \sum_{44.3}^{-1} e_{4.3}$$

(v) page 429, line 2 from the bottom should read

 $\Sigma_{12}^{*} = \Sigma_{12.3} - \Sigma_{14.3} \Sigma_{44.3}^{-1} \Sigma_{42.3}^{-1} - \Sigma_{15.3} \Sigma_{55.3}^{-1} \Sigma_{52.3}$

REFERENCE

Lee, Sik-Yum. Generalizations of the partial, part and bipartial canonical correlation analysis. *Psychometrika*, 1978, 44, 427-431.

0033-3123/79/0300-0131**\$00.75**/0 © 1979 The Psychometric Society