

ERRATUM TO: A TWO-STEP BAYESIAN APPROACH FOR PROPENSITY SCORE
ANALYSIS: SIMULATIONS AND CASE STUDY

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In Equation (19) of the paper, the denominator m should be deleted. In the BPSA-1 hybrid approach, we view the treatment effect estimate $\hat{\gamma}$ as the posterior mean of γ based on the posterior distribution of propensity score model parameters rather than the frequentist-based mean of $\hat{\gamma}_j$ as shown in Equations (14) and (15). We utilize the total variance formula to estimate the variance of $\hat{\gamma}$ in BPSA-1. Then

$$\text{Var}(\hat{\gamma}) = E\{\text{Var}(\hat{\gamma} | \eta)\} + \text{Var}\{E(\hat{\gamma} | \eta)\}. \quad (16)$$

From Equation (16) to (18) with $\hat{\gamma}_1$ replaced by $\hat{\gamma}$ we obtain the corrected Equation (19)

$$\text{Var}(\hat{\gamma}) = m^{-1} \sum_{j=1}^m \hat{\sigma}_j^2 + (m-1)^{-1} \sum_{j=1}^m \left(\hat{\gamma}_j - m^{-1} \sum_{j=1}^m \hat{\gamma}_j \right)^2. \quad (19)$$

All the results presented in the tables are correct and based on this variance expression.

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