Bayesian Quantile Regression for Ordinal Models
Typos

April 17, 2018

1. Section 2, Page 3. In the first component of Equation (2), the 'less than equal to' sign should be 'less than' sign. So, the correct equation is as follows,

$$\min_{\beta_p \in \mathbf{R}^k} \left[\sum_{i:y_i < x_i'\beta_p} (1-p)\, |y_i - x_i'\beta_p| \; + \sum_{i:y_i \geq x_i'\beta_p} p\, |y_i - x_i'\beta_p| \; \right].$$

2. Section 3.1, Page 8. Algorithm 1, second line of the third bullet point. The dimension (subscript) of the mean of u should be $J-2$. So, $u \sim N(0_{J-2}, \iota^2 \hat{D})$. The same is true in Page 19.

3. Table 1 and Table 3: The parameters δ_1 and δ_2 should be δ_2 and δ_3, respectively.

4. Section 4.1, Page 12. The first line in the beginning of Section 4.1 has the phrase 'returns to schooling'. It should be 'educational attainment'.

5. Appendix B, page 20. In derivation of the conditional posterior density for β_p, $\tilde{B}^{-1}$ should be replaced by $\tilde{B}_p^{-1}$ (13th line of the page).