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

SIK-YUM LEE

THE CHINESE UNIVERSITY OF HONG KONG

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

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

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

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

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

$$e_{1.34} = e_{1.3} - \Sigma_{14.3}\,\Sigma_{44.3}^{-1}\,e_{4.3} .$$

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

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

REFERENCE

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