PSYCHOMETRIKA—VOL. 77, NO. 3, 610 JULY 2012

DOI: 10.1007/s11336-012-9271-7

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

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Erratum to: PSYCHOMETRIKA 2012 DOI 10.1007/s11336-012-9262-8

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

$$Var(\hat{\gamma}) = E\{Var(\hat{\gamma} \mid \eta)\} + Var\{E(\hat{\gamma} \mid \eta)\}. \tag{16}$$

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

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

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

The online version of the original article can be found under doi:10.1007/s11336-012-9262-8.

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