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CORRIGENDUM

Correction to the Solution to Problem 03.2.1

In *Econometric Theory*, vol. 20, no. 2 (April 2004), on page 428 the number of the Solution should be changed to Solution 03.2.1.

This is the solution to Problem 03.2.1, which was presented in *Econometric Theory*, vol. 19, no. 2 (April 2003).