A simple test for comparing regression curves versus one-sided alternatives

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We have noticed that there are two typos in the formulas that appear in **Remark 2** (page 4009). The correct formulas are:

$$\begin{aligned}\tau_0^2 &= E\left[\left(\frac{\kappa_2\sigma_1^2(X_2)}{f_{X_1}(X_2)}+\frac{\kappa_1\sigma_2^2(X_2)}{f_{X_2}(X_2)}\right)f(X_2)p(X_2)w_2(X_2)\right]\\ &\quad +E\left[\left(\frac{\kappa_2\sigma_1^2(X_1)}{f_{X_1}(X_1)}+\frac{\kappa_1\sigma_2^2(X_1)}{f_{X_2}(X_1)}\right)f(X_1)(1-p(X_1))w_1(X_1)\right].\end{aligned}$$

and

$$\begin{aligned}\hat{\tau}_0^2 &= \frac{1}{n_2}\sum_{i=1}^{n_2}\left(\frac{\hat{\kappa}_2\hat{\sigma}_1^2(X_{i2})}{\hat{f}_{X_1}(X_{i2})}+\frac{\hat{\kappa}_1\hat{\sigma}_2^2(X_{i2})}{\hat{f}_{X_2}(X_{i2})}\right)\hat{f}(X_{i2})p(X_{i2})w_2(X_{i2})\\ &\quad +\frac{1}{n_1}\sum_{i=1}^{n_1}\left(\frac{\hat{\kappa}_2\hat{\sigma}_1^2(X_{i1})}{\hat{f}_{X_1}(X_{i1})}+\frac{\hat{\kappa}_1\hat{\sigma}_2^2(X_{i1})}{\hat{f}_{X_2}(X_{i1})}\right)\hat{f}(X_{i1})(1-p(X_{i1}))w_1(X_{i1}),\end{aligned}$$

where $\hat{\kappa}_1 = n_1/n$ and $\hat{\kappa}_2 = n_2/n$.