Correction to the paper "A Note on Lenk's Correction of the Harmonic Mean Estimator", Anna Pajor and Jacek Osiewalski, Central European Journal of Economic Modelling and Econometrics 5 (2013), 271 - 275

An unfortunate statement caused fundamental ambiguity of the text in the first paragraph on p. 274 (just below two formulas). The first paragraph on p. 274 should read as follows:

The fundamental identity (6) can be written as

$$p(y) = P(A) \left[\int\limits_{\Theta} \frac{I_A(\theta)}{p(y|\theta)} p(\theta|y)\, d\theta \right]^{-1},$$

which naturally leads to the following class of estimators of the marginal data density value:

$$\hat{p}_{AHME}(y) = \hat{P}(A) \left[\frac{1}{k} \sum_{q=1}^{k} \frac{I_A(\theta_{(q)})}{p(y|\theta_{(q)})} \right]^{-1},$$

depending on the choice of A. If A contains (almost) all draws $\{\theta_{(q)}\}_{q=1}^{k}$ from the posterior distribution, then our $\hat{p}_{AHME}(y)$ reduces to (5), i.e. the adjusted HME proposed by Lenk (2009). As shown above, the subset A can be chosen arbitrarily.