Corrigendum to “Fixed effects and random effects estimation of higher-order spatial autoregressive models with spatial autoregressive and heteroskedastic disturbances.”
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We are grateful to Di Liu for pointing out two errors in the definition of the matrices $\mathbf{A}_{1,N}^{s,s'}$ and $\mathbf{A}_{3,N}^{s,s'}$, appearing in the quadratic form of the moment conditions in equations (12a) and (12c).

In equation (12a), the correct definition of matrix $\mathbf{A}_{1,N}^{s,s'}$ is

$$\mathbf{A}_{1,N}^{s,s'} = \mathbf{Q}_{0,N}(\mathbf{I}_T \otimes \mathbf{M}'_{s',N}\mathbf{M}_{s,N}) - diag_{n=1}^{NT}[\mathbf{Q}_{0,N}(\mathbf{I}_T \otimes \mathbf{M}'_{s',N}\mathbf{M}_{s,N})_{nn}].$$

In equation (12c), the correct definition of matrix $\mathbf{A}_{3,N}^{s,s'}$ is

$$\mathbf{A}_{3,N}^{s,s'} = \mathbf{Q}_{1,N}(\mathbf{I}_T \otimes \mathbf{M}'_{s',N}\mathbf{M}_{s,N}) - diag_{n=1}^{NT}[\mathbf{Q}_{1,N}(\mathbf{I}_T \otimes \mathbf{M}'_{s',N}\mathbf{M}_{s,N})_{nn}].$$

The definition of the GM estimator (equations (13)-(18)) does not make use of the matrices $\mathbf{A}_{1,N}^{s,s'}$ and $\mathbf{A}_{3,N}^{s,s'}$ and remains unchanged. The only consequential error appears in the derivation of the variance-covariance matrix of the GM estimator, where the matrices $\mathbf{A}_{1,N}^{s,s'}$ and $\mathbf{A}_{3,N}^{s,s'}$ enter through equation (22) and show up ultimately in the definition of the blocks of the matrices $\overline{\mathbf{A}}_{1,N}^{s,s'}$ and $\overline{\mathbf{A}}_{3,N}^{s,s'}$ in equations (26a)-(26d).

In equation (26a), the correct definitions of the blocks of matrix $\overline{\mathbf{A}}_{1,N}^{s,s'}$ are

$$\mathbf{A}_{1,\mathbf{v},N}^{s,s'} = \frac{1}{2(T-1)}[\mathbf{A}_{1,N}^{s,s'} + (\mathbf{A}_{1,N}^{s,s'})']$$

$$\mathbf{A}_{1,\boldsymbol{\mu},N}^{s,s'} = -\frac{1}{(T-1)}(\mathbf{e}'_T \otimes \mathbf{I}_N) diag_{n=1}^{NT}[\mathbf{Q}_{0,N}(\mathbf{I}_T \otimes \mathbf{M}'_{s',N}\mathbf{M}_{s,N})](\mathbf{e}_T \otimes \mathbf{I}_N)$$

$$\mathbf{A}_{1,\mathbf{v},\boldsymbol{\mu},N}^{s,s'} = -\frac{1}{(T-1)} diag_{n=1}^{NT}[\mathbf{Q}_{0,N}(\mathbf{I}_T \otimes \mathbf{M}'_{s',N}\mathbf{M}_{s,N})](\mathbf{e}_T \otimes \mathbf{I}_N).$$

In equation (26c), the correct definitions of the blocks of matrix $\overline{\mathbf{A}}_{3,N}^{s,s'}$ are

$$\mathbf{A}_{3,\mathbf{v},N}^{s,s'} = \frac{1}{2}\{\mathbf{Q}_{1,N}[\mathbf{I}_T \otimes (\mathbf{M}'_{s',N}\mathbf{M}_{s,N} + \mathbf{M}'_{s,N}\mathbf{M}_{s',N})]\mathbf{Q}_{1,N} - 2diag_{n=1}^{NT}[(\mathbf{Q}_{1,N}(\mathbf{I}_T \otimes (\mathbf{M}'_{s',N}\mathbf{M}_{s,N})]\} \text{ or}$$

$$\mathbf{A}_{3,\mathbf{v},N}^{s,s'} = \frac{1}{2}[\mathbf{A}_{3,N}^{s,s'} + (\mathbf{A}_{3,N}^{s,s'})'],$$

$$\mathbf{A}_{3,\boldsymbol{\mu},N}^{s,s'} = \frac{1}{2}\{T(\mathbf{M}'_{s',N}\mathbf{M}_{s,N} + \mathbf{M}'_{s,N}\mathbf{M}_{s',N}) - 2(\mathbf{e}'_T \otimes \mathbf{I}_N) diag_{n=1}^{NT}[(\mathbf{Q}_{1,N}(\mathbf{I}_T \otimes (\mathbf{M}'_{s',N}\mathbf{M}_{s,N})](\mathbf{e}_T \otimes \mathbf{I}_N)\},$$

$$\mathbf{A}_{3,\mathbf{v},\boldsymbol{\mu},N}^{s,s'} = \frac{1}{2}\{[\mathbf{e}_T \otimes (\mathbf{M}'_{s',N}\mathbf{M}_{s,N} + \mathbf{M}'_{s,N}\mathbf{M}_{s',N})] - 2diag_{n=1}^{NT}[(\mathbf{Q}_{1,N}(\mathbf{I}_T \otimes (\mathbf{M}'_{s',N}\mathbf{M}_{s,N})](\mathbf{e}_T \otimes \mathbf{I}_N)\}.$$