

Corrigendum to “Shannon Entropy and Mutual Information for Multivariate Skew-Elliptical Distributions” published in *Scandinavian Journal of Statistics* (2013), vol. 40, pp. 42–62

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We thank Florian Stijven, Ariel Alonso Abad, and Gökçe Deliorman for pointing out typos in the signs of the formula for the mutual information index for the Student's t case (p. 47, last formula of Section 2.4). The correct formula is:

$$I_{\mathbf{XY}}^{T_{n+m}}(\boldsymbol{\Omega}, \nu) = I_{\mathbf{XY}}^{N_{n+m}}(\boldsymbol{\Omega}) + \log \left[\frac{\Gamma(\nu/2)\Gamma\{(\nu+n+m)/2\}}{\Gamma\{(\nu+n)/2\}\Gamma\{(\nu+m)/2\}} \right] + \frac{\nu+m}{2}\psi\left(\frac{\nu+m}{2}\right) \\ + \frac{\nu+n}{2}\psi\left(\frac{\nu+n}{2}\right) - \frac{\nu+n+m}{2}\psi\left(\frac{\nu+n+m}{2}\right) - \frac{\nu}{2}\psi\left(\frac{\nu}{2}\right).$$

These typos have also been mentioned in De Keyser and Gijbels (2024), see their Example 3, albeit without providing the corrected formula.

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De Keyser, S., & Gijbels, I. (2024). Hierarchical variable clustering via copula-based divergence measures between random vectors. *International Journal of Approximate Reasoning*, 165, 109090.