CORRECTION:

(1) In the third last line of Section 2, the phrase "that is a permutation matrix" should be inserted after "orthogonal matrix".

(2) In the last sentence of Section 2, "is reduced by $\frac{1}{2}q(q-1)$" should be replaced by "remains the same".

(3) In (17), there should be a '+' between $\nu_h^{(k)}$ and $d_h^{(k)}(\boldsymbol{y}_j)$ inside both the numerator and denominator of the last term.

(4) In the last line of Section 4.2, the word "CFUST" should be replaced by "uMST".

(5) In the last line of Section 4, the phrase "that is a permutation matrix" should be inserted after "orthogonal matrix".

(6) In the last row of Table 1, in the expression for the number of free parameters for the CFUST model, "$-\frac{1}{2}q(q-1)$" should be removed. The number of free parameters for the CFUST model is therefore "$p + pq + \frac{1}{2}p(p+1) + 1$".

(7) In Tables 2, 5, 6, 7, 8, and 9, the value for BIC for the FM-CFUST model should be changed to 12,535.31, 10,267.10, 14,920.30, 119,118.8, 3,607.36, 782.28, respectively. In Table 4, the value for BIC for the FM-CFUST model, from left to right, should be 6,417.79 and 6,293.97.

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