CORRECTION NOTES

CORRECTION TO "THE STRUCTURE OF BIVARIATE DISTRIBUTIONS"

By H. O. Lancaster

The University of Sydney

Miss A. Fakler of Raleigh, North Carolina, has drawn attention to some typographical errors (*Ann. Math. Statist.* **29** (1958) 719–736) and formulae should be amended as follows:

Page 728. In the denominator of (39) replace $a_{k\cdot}$ and $a_{k'\cdot}$ by $\sum_1^{k+1} a_{i\cdot}$ and $\sum_1^{k'+1} a_{i\cdot}$.

Page 729. In the third line down from Table I replace the definition of d_k by

$$a_{\cdot\cdot}^{-\frac{1}{2}} \left\{ a_{k+1,\cdot} \sum_{i=1}^{k} a_{i\cdot} \sum_{i=1}^{k+1} a_{i\cdot} \right\}^{\frac{1}{2}} = d_k .$$

Page 731. In (47), read $\mathbf{x}_0$ in place of $\mathbf{n}_0$.

Page 733. In (58) read for the first line, $x^{(1)} = +1$ for $x \leqq 0$, $x = -1$ for $x > 0$ and in the second line insert a minus sign before the first "$\frac{1}{4}$".

CORRECTION TO "ON THE LIKELIHOOD RATIO TEST OF A NORMAL MULTIVARIATE TESTING PROBLEM"

By N. Giri

Cornell University

In the paper cited in the title (*Ann. Math. Statist.* **35** 181–189) replace the alternative hypothesis $H_1 : \Gamma_{p'+1} = \cdots = \Gamma_p = 0$ by $H_1 : \Gamma \neq 0$ and the condition $p \geqq p'$ by $p = p'$ and consider the group G_1 only, instead of G_1 and G_2, for the invariance of the problem. This is due to the fact that the group G_2 acting on the coordinates $x_{p'+1} \cdots x_p$ of x do not leave the problem invariant. However, if the condition $p \geqq p'$ is replaced by $p = p'$, we need consider the group G_1 only, which leaves the problem invariant.

All the results in Section 1 are true even with the condition $p \geqq p'$. Throughout Sections 0 and 2 replace $p \geqq p'$ by $p = p'$ and hence consider the group G_1 only for invariance. All the results in Sections 2 and 3 were obtained with the assumption $p = p'$ and therefore, remain unchanged. In the general case, the result that the likelihood ratio test of H_0 against the alternative $\Gamma_{p'+1} = \cdots = \Gamma_p = 0$ is uniformly most powerful invariant similar still holds. But its proof does not follow from Theorem 2.1 and it will be treated in a separate note.