The Annals of Statistics
1982, Vol. 10, No. 1. 320–321

CORRECTIONS

UNIFORM ASYMPTOTIC NORMALITY OF THE MAXIMUM LIKELIHOOD ESTIMATOR

By T. J. Sweeting

Annals of Statistics (1980) **8** 1375–1381.

It was stated on page 1376 of the paper that conditions "C1 and C2 *are equivalent to the single condition*" equation (1) of that paper. The words in italics should be replaced by "imply that"; the converse is clearly false, and nowhere is this subsequently used in the paper.

Corollary 1 does not follow without further equicontinuity conditions on the conditional distribution of $Z_t(\theta) = \{W_t(\theta)\}^{1/2}Y_t(\theta)$ given $W_t(\theta) = w$; see for example Steck (1957). Such conditions would appear to be very difficult to check in particular cases, and the author is currently investigating whether it is possible to strengthen conditions C1 and C2 on the information function to give Corollary 1. The unconditional asymptotic normality of Z_t is, of course, unaffected.

Finally, the random information function in the case of a supercritical Galton-Watson process is

$$\mathscr{I}_n(\theta) = \phi(\theta) \textstyle\sum_{i=0}^{n-1} X_i - \phi'(\theta) \sum_{i=1}^{n} (X_i - \theta X_{i-1})$$

where $\phi(\theta) = \{\sigma(\theta)\}^{-2}$. In Section 5, only the first term (which is the *conditional* information function) was given. This does not affect the conclusion that Theorems 1 and 2 hold with $\{A_n(\theta)\}^2 = \theta^n$.

Acknowledgment. The author is indebted to I. V. Basawa and D. J. Scott for pointing out the above errors.

REFERENCE

Steck, G. P. (1957). Limit theorems for conditional distributions. *Univ. Calif. Publ. Stat.* **42** 237–284.

Department of Mathematics
University of Surrey
Guildford Surrey
England GU2 5XH