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NOTES

CORRECTION TO "SEQUENTIAL RANK TESTS FOR LOCATION"

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A part of the proof of Theorem 3.3 of the above paper (*Ann. Statist.* **2** 540–552) is based on Lemma 4.3. This lemma is based on Sen [19]. In view of the correction note to [19] (*Ann. Statist.* **2** 1358), Lemma 4.3 is no longer valid. Therefore, the following changes are necessary to prove Theorem 3.3 correctly.

Consider the stopping variables $\tilde{N}_{J,\varepsilon}^{(i,i)}(\Delta, \phi)$, $i = 1, 2$, defined in the same way as (2.10), replacing a, b, $C_m{}^*$ and $T_m(\Delta/2)$ respectively by $a_{\varepsilon,i}$, $b_{\varepsilon,i}$, $C(F)$ and $W_m(\phi, \Delta) + m\xi((\frac{1}{2} - \phi)\Delta)$; (4.4) may be referred to for the definitions of $a_{\varepsilon,i}$ and $b_{\varepsilon,i}$, $i = 1, 2$. In view of Lemmas 4.1 and 4.2, for every $\eta > 0$,

$$\lim_{\Delta\to 0} \Delta^2 E_\phi \tilde{N}_{J,\varepsilon}^{(1,1)}(\Delta, \phi) - \eta \leqq \lim_{\Delta\to 0} \Delta^2 E_\phi N_J(\Delta) \leqq \lim_{\Delta\to 0} \Delta^2 E_\phi \tilde{N}_{J,\varepsilon}^{(2,2)}(\Delta, \phi) + \eta\ .$$

On the other hand, $\tilde{N}_{J,\varepsilon}^{(i,i)}(\Delta, \phi)$ being based on i.i.d. rv's, the Wald fundamental lemma applies to their expectations. Hence, for sufficiently small ε,

$$\Delta^2 E_\phi \tilde{N}_{J,\varepsilon}^{(i,i)}(\Delta, \phi) \to \psi(\phi, \tau) \qquad \text{as} \quad \Delta \to 0\ .$$

The result follows.

CORRECTION TO "SIMULTANEOUS CONFIDENCE INTERVALS FOR CONTRASTS AMONG MULTINOMIAL POPULATIONS"

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In the above paper (*Ann. Math. Statist.* **35** 716–725), delete the brief sentence on page 720, lines 24–5:

"These values $\cdots$ $\sum_{j=1}^{I} p_j = 1$."