By Stein's theorem [3], there is a positive number t_1 such that $E(\exp nt_1|G)$ is finite. But by (A),

$$E\{\exp n[t_1 - \log \varphi(t_0)]\} \leq C \cdot E(\exp nt_1|G),$$

and Lemma 3 is proved.

CORRECTION TO "ON THE CHARLIER TYPE B SERIES"

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In the paper cited in the title (Annals of Math. Stat., Vol. 18 (1947), p. 575), the phrase "so that ... $R_1 > 1$ " on lines 5 and 6 should be deleted. I am grateful to Prof. Ralph P. Boas, Jr. for calling this to my attention.