

## CORRECTION NOTES

### CORRECTION TO "A REMARK ON SEQUENTIAL DISCRIMINATION"

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I stated incomplete conditions for Theorem 2 in [1]. Dr. B. Weiss pointed this out to me. To correct the error, replace the first two sentences in Section 4 (*Ann. Math. Statist.* **38** 1666-1670) with the following.

"For Theorem 2, suppose that each  $\mathcal{A}_n$  is finitely generated. Suppose further that  $A_1 \supset A_2 \supset \dots$  and  $A_n$  an atom of  $\mathcal{A}_n$  for all  $n$  imply  $\bigcap_n A_n$  is non empty. Then any pairwise disjoint sequence of sets in  $\mathcal{A}$  whose union is  $\Omega$  is empty from some time on, so there is no distinction between finite and countable additivity."

The first full paragraph on page 1668 should be corrected in a similar way, so the first sentence reads:

"If each  $\mathcal{A}_n$  is the  $\sigma$ -field generated by a countable partition; if  $A_1 \supset A_2 \supset \dots$  and  $A_n$  an atom of  $\mathcal{A}_n$  for all  $n$  imply  $\bigcap_n A_n$  is non empty; and each  $P \cdot \Pi$  is countably additive: the situation is similar."

### CORRECTION TO "PROBABILITY DENSITIES WITH GIVEN MARGINALS"

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On page 1243 of the *Ann. Math. Statist.* **39**, reference [3], change 315-324 to 179-188.

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### CORRECTION TO "A NOTE ON CONSERVATIVE CONFIDENCE INTERVALS FOR THE MEAN OF A MULTIVARIATE NORMAL"

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The statement after Lemma 2 on page 279 (*Ann. Math. Statist.* **38**) that the proof of Lemma 2 can be generalized to  $m > 2$  is not true, so that Lemma 2 and Theorem 2 are only proved for  $n = 2$ . A proof of Theorem 2 in a special case is contained in a forthcoming paper by Z. Sidak.