

Finally, then,

$$P(\sup_{k \leq n} g_k > \lambda) \leq 2^{-\lambda} \sum_i P(\sup_{k \leq n} f_k^{(i)} > \lambda) \leq s \cdot 2^{-\lambda},$$

where s is the number of values that the process ranges over. This last inequality gives $P(\sup_k g_k > \lambda) \leq s \cdot 2^{-\lambda}$, which quickly leads to $E(\sup_k g_k) < \infty$.

CORRECTION TO

“BOUNDS ON NORMAL APPROXIMATIONS TO STUDENT’S AND
THE CHI-SQUARE DISTRIBUTIONS”

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The following correction should be made on p. 1127 of the above-titled article (*Ann. Math. Stat.*, Vol. 30 (1959), pp. 1121–1130): In the conclusion of Corollary 2 to Theorem 4.2, the exponent of n should be $-\frac{1}{2}$ and not $\frac{1}{2}$.
