

# CORRECTION NOTES

## CORRECTION TO "GENERALIZATIONS OF A GAUSSIAN THEOREM"

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The following correction should be made to the paper cited in the title (*Ann. Math. Stat.*, Vol. 29 (1958), pp. 106–117). The letters  $e$  and  $\epsilon$  appear interchangeably in sections 8 and 9. The values they represent are really the values of  $\epsilon$  with  $\theta = \theta^*$ . Accordingly it would be much better if the  $\epsilon$  at the beginning of the second sentence of section 8 on page 113 were replaced by  $e = A\theta^* - x$ , and each remaining  $\epsilon$  in section 8 and section 9 were changed to  $e$ . I am indebted to M. M. Rao who called this to my attention.

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## CORRECTION TO AND COMMENT ON "EQUALITY OF MORE THAN TWO VARIANCES AND OF MORE THAN TWO DISPERSION MATRICES AGAINST CERTAIN ALTERNATIVES"

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This note is motivated by a desire to clarify certain points in my paper [1]. In Section 4 of [1], the region of acceptance, (4.3), of a test for the null hypothesis  $H_0: \Sigma_1 = \Sigma_2 = \dots = \Sigma_k = \Sigma_0$  is in error. The central result, which should have been emphasized, was (5.5) of [1] which, of course, is an exact probability statement with preassigned probability  $1 - \alpha$ . Starting from (5.5), however, one obtains as the implied acceptance region for  $H_0$  not (4.3), but the following intersection region:

$$(A) \quad \frac{c_{\max}(S_j)}{c_{\min}(S_0)} \geq \lambda_{j1} \quad \text{and} \quad \frac{c_{\min}(S_j)}{c_{\max}(S_0)} \leq \lambda_{j2}, \quad j = 1, 2, \dots, k,$$

where

$$\lambda_{j1} < \lambda_{j2} \quad \text{and} \quad \frac{c_{\min}(S_j)}{c_{\max}(S_0)} \leq \frac{c_{\max}(S_j)}{c_{\min}(S_0)}.$$

Since (A) is obtained by implication from (5.5) of [1], it is, of course, true that this acceptance region will have a probability under the null hypothesis of at

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