$$\sum_{j=1}^{k} F_n(X_{j-1,k}) I_{A_j} \leqq F_n(x) \leqq \sum_{j=1}^{k} F_n(X_{jk} - 0) I_{A_j} \tag{4}$$

Inequality (6) should be replaced by

$$\begin{aligned} F(x \mid \mathfrak{Z}) - F_n(x) &\leqq \sum_{j=1}^{k} (F(X_{jk} - 0 \mid \mathfrak{Z}) - F_n(X_{j-1,k})) I_{A_j} \\ &= \sum_{j=1}^{k} (F(X_{jk} - 0 \mid \mathfrak{Z}) - F(X_{j-1,k} \mid \mathfrak{Z})) I_{A_j} \\ &\quad + \sum_{j=1}^{k} (F(X_{j-1,k} \mid \mathfrak{Z}) - F_n(X_{j-1,k})) I_{A_j} \\ &\leqq \max_{1 \leqq j \leqq k} \mid F_n(X_{jk}) - F(X_{jk} \mid \mathfrak{Z}) \mid + 1/k. \end{aligned} \tag{6}$$

Inequality (7) should be replaced by

$$F(x \mid \mathfrak{Z}) - F_n(x) \geqq -\max_{1 \leqq j \leqq k} \mid F_n(X_{jk} - 0) - F(X_{jk} - 0) \mid \mathfrak{Z}) \mid - 1/k. \tag{7}$$

Inequality (8) should be replaced by

$$\begin{aligned} \mid F_n(x) - F(x \mid \mathfrak{Z}) \mid \leqq 1/k + \max_{1 \leqq j \leqq k} \{ \mid F_n(X_{jk} - 0) \\ - F(X_{jk} - 0 \mid \mathfrak{Z}) \mid, \mid F_n(X_{jk}) - F(X_{jk} \mid \mathfrak{Z}) \mid \}. \end{aligned} \tag{8}$$

Immediately after inequality (8) the following sentence should be added: In a way similar to the proof on the bottom of page 829 one may easily verify that $P[F_n(X_{jk} - 0) \underset{n}{\rightarrow} F(X_{jk} - 0 \mid \mathfrak{Z})] = 1$.

CORRECTION TO "ON THE THEORY OF BAN ESTIMATES"[1]

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I am greatly indebted to Dr. Lucien LeCam for calling to my attention an error in the proof of Theorem 1 of the paper cited in the title (*Ann. Math. Stat.* Vol. 30 (1959), pp. 185–191). The transition from (12) to (13) is in general not justified. Worse, the theorem itself is false in general, as can be shown with a counter example. In order to remedy the situation, the assumptions have to be strengthened. This can be done either on the distributions of the Z_n, or on the estimator $\hat{\theta}$. As an example of the first, if the Z_n have densities which (when normalized) converge a.e. to the limiting normal density, then the transition

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