Attention should be drawn to a paper of Korolyuk [2] wherein the author gives different versions of the probabilities we have presented for the case $x = y$.

REFERENCES

[1] J. Blackman, "An extension of the Kolmogorov distribution," *Ann. Math. Stat.*, Vol. 27 (1956), pp. 513–520.
[2] V. S. Korolyuk, "On the difference of the empirical distribution of two independent samples," *Izv. Akad. Nauk. SSSR*, Vol. 19 (1955), pp. 81–96.

APPENDIX

By J. H. B. Kemperman

By a *path* of length n we shall mean an ordered sequence of $n + 1$ integers $(z_0, \cdots, z_n)$, such that

$$z_i - z_{i-1} \geqq -1 \qquad (i = 1, \cdots, n).$$

For each path $\pi_n = (z_0, \cdots, z_n)$, let

$$P(\pi_n) = \prod_{i=1}^{n} p(z_i - z_{i-1}),$$

(the weight or "probability" of π_n). Here, the $p_i = p(i)$, $(i = -1, 0, +1, \cdots)$, denote given (real or complex) numbers, $p(-1) \neq 0$. Finally, let

$$e_z(n) = \sum_{\pi_n}{}' p(\pi_n),$$

the summation being extended over all the paths $\pi_n = (z_0, \cdots, z_n)$ with $z_0 = 0$, $z_n = z$, $z_i \neq z (i = 0, 1, \cdots, n - 1)$.

Theorem. *For* $n = 1, 2, \cdots,$

$$\begin{aligned} e_z(n) = -zr_z(n)/n + \sum_{j=1}^{\infty} j(j+1)p_j \\ \sum_{0<m\leqq+z} r_z(-m)r_{-j}(m+n-1)/(m+n-1). \end{aligned} \tag{8}$$

Here, for arbitrary integers h *and* s, $r_h(s)$ *is defined as the coefficient of* w^{h+s} *in the formal development*

$$(p_{-1} + p_0 w + p_1 w^2 + \cdots)^s = \sum_h r_h(s) w^{h+s};$$

especially, $r_h(s) = 0$ *if* $h + s < 0$.

Proof. Let n and z be given integers, $n \geqq 1$. For any path $(z_0, \cdots, z_n)$ with $z_0 = 0$, $z_n = z$, we have

$$z_i - z_{i-1} = z - \sum_{\substack{\nu=1 \\ \nu\neq i}}^{n} (z_\nu - z_{\nu-1}) \leqq z + n - 1,$$