where

$$(13)\qquad \begin{aligned} I &= \int_{-\infty}^{\infty} G(x)H(x)f(x)\,dx \\ &= \int_{-\infty}^{\infty} \{[xF(x) - Z(x)]^2 + (\mu - x)[xF(x) - Z(x)]\}f(x)\,dx. \end{aligned}$$

This integral can also be written as

$$(14)\qquad I = \int_{-\infty}^{\infty}\int_{-\infty}^{x}\int_{x}^{\infty} (x - y)(z - x)f(x)f(y)f(z)\,dx\,dy\,dz,$$

and, according to the distribution involved, formula (13) or (14) may be more convenient in the evaluation of var (g).

Comparing (12) with the formulae given by Nair it is easy to show that an additional term $(n - 3)\mu^2$ has been omitted in his final formula for I_1. However, the values of var (g) for normal, exponential and rectangular distributions given in [1] are correct and agree with those obtained from formula (12) above.

REFERENCES

[1] U. S. NAIR, "The standard error of Gini's mean difference," *Biometrika*, Vol. 28 (1936), pp. 428–436.
[2] M. G. KENDALL, *Advanced Theory of Statistics*, Vol. I, Charles Griffin and Co., London 1943.

CORRECTION TO "A NOTE ON THE POWER OF A NONPARAMETRIC TEST"

BY F. J. MASSEY, JR.

University of Oregon

In the paper mentioned in the title (*Annals of Math. Stat.*, Vol. 21 (1950), pp. 440–443) the proof of the biasedness of a test based on the maximum deviation between sample and population cumulatives is incorrect. A proof is given below. Also, on page 442, line 2, "greater" should be replaced by "less". The notation refers to Fig. 1 of the original article.

Above point b (note $F_1(b) = F_0(b)$), there will be certain possible heights for $S_n(x)$ to attain and still remain in the band. Call these heights $b_1 = 1/n$, $b_2, b_3, \cdots, b_k = k/n$, where $k/n < 2d/\sqrt{n}$. Locate the point $x = c$ $(c < b)$ close enough to $x = b$ so that $F_0(c) + d/\sqrt{n} > b_k$. Then consider

(i) $\qquad P_0 = P\{S_n(x) \text{ remain in band} \mid F(x) = F_0(x)\},$

(ii) $\qquad P_1 = P\{S_n(x) \text{ remain in band} \mid F(x) = F_1(x)\}.$

Now $P_j = \sum_{i=1}^{k} P\{S_n(x) \text{ passes through } b_i \text{ and remains in band} \mid F_j(x)\} = \sum_{i=1}^{k} P\{S_n(x) \text{ goes through } b_i \mid F_j(x)\} \cdot P\{S_n(x) \text{ stays in band for } x < b \mid F_j(x),$