

THEOREM 3. If $E(X_i) = 0$, $E(W) > 0$, then $E(Z) = -\infty$, where

$$Z = \min_{k \leq n} (X_1 + \cdots + X_k).$$

PROOF: It follows from the proof of the lemma that

$$\int_{V_N} (X_1 + \cdots + X_N) dP \rightarrow -E(W).$$

Now on V_N , $Z \leq (X_1 + \cdots + X_N)$. Hence

$$\lim_{N \rightarrow \infty} \int_{V_N} Z dP \leq -E(W).$$

Thus $E(Z)$ cannot exist if $E(W) > 0$, since $P(V_N) \rightarrow 0$. Since $Z \leq X_1$, $\int_{Z \geq 0} Z dP$ exists; consequently $E(Z) = -\infty$.

REFERENCES

- [1] J. L. DOOB, "The law of large numbers for continuous stochastic processes," *Duke Math. Jour.*, Vol. 6 (1940), pp. 290-306.
- [2] A. KOLMOGOROFF, "Bemerkungen zu meiner Arbeit 'Über die Summen Zufälliger Grossen,'" *Math. Ann.*, Vol. 102 (1929-30), pp. 494-488.
- [3] A. WALD, "Sequential tests of statistical hypotheses," *Annals of Math. Stat.* Vol., 16 (1945), pp. 117-186.

**CORRECTION TO THE PAPER "ON A PROBLEM OF ESTIMATION
OCCURRING IN PUBLIC OPINION POLLS"**

BY H. B. MANN

Ohio State University

In the paper "On a problem of estimation occurring in public opinion polls" (*Annals of Math. Stat.*, Vol. 16 (1945), pp. 85-90) the author made the assertion that, in the notation of the paper, $E[(\epsilon_i - r_i)^2]$ is always smaller than $E[(\epsilon_i - e_i)^2]$. This statement is incorrect and its supposed proof contains a numerical error in the fourth line from above on p. 90.

We have

$$\begin{aligned} E(r_i^2) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \int_{1/2}^{\infty} \int_{1/2}^{\infty} \frac{1}{2\pi\sigma_i^2} \exp \left[-\frac{1}{2\sigma_i^2} Q(x, y, p_i) \right] dx dy dp_i \\ &= \frac{1}{2\pi} \frac{2}{\sqrt{3}} \int_{c/\sqrt{2}}^{\infty} \int_{c/\sqrt{2}}^{\infty} \exp \left[-\frac{1}{2} \frac{4}{3} (x^2 + y^2 - xy) \right] dx dy \\ c &= \frac{\frac{1}{2} - \pi_i}{\sigma_i}. \end{aligned}$$