

NOTES

ACKNOWLEDGEMENT OF PRIORITY AND CORRECTION TO “CONSISTENCY AND ASYMPTOTIC NORMALITY OF MLE’S FOR EXPONENTIAL MODELS”

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Prof. O. Barndorff-Nielsen has kindly called my attention to results of Anders H. Andersen that overlap with those of the above paper (*Ann. Math. Statist.* **43** 193–204). An abstract of Andersen’s work appears in the *Bull. Inst. Internat. Statist.* **2** 259–260. Theorems 1 and 2 stated there are very similar to Theorems 4.1 and 6.1 (respectively) of the above paper.

Dr. R. Sundberg has kindly pointed out that Theorem 6.1 does not follow from the assumptions made. One must further assume that $Q = \text{Var}_F \beta(\mathbf{X})$ exists. Then $n^{1/2}(\theta_n - \theta) \rightarrow_{\mathcal{L}} N(0, I^{-1}(\theta)QI^{-1}(\theta))$. In particular, if $Q = I(\theta)$, the statement in Theorem 6.1 is then correct.