

## NOTE

CORRECTIONS TO  
“CONDITIONS FOR WISHARTNESS AND INDEPENDENCE  
OF SECOND DEGREE POLYNOMIALS  
IN NORMAL VECTOR”

AND

“FURTHER CONTRIBUTIONS TO WISHARTNESS  
AND INDEPENDENCE OF SECOND DEGREE  
POLYNOMIALS IN NORMAL VECTORS”

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In the above two papers (*Ann. Math. Statist.* **33** 1002–1007) (*J. Indian Statist. Assoc.* **1** 61–70) an implicit statement for noncentral Wishart (or pseudo-Wishart) (singular or nonsingular) is taken as  $W_p(r, \mathbf{V}, \mathbf{N})$  (in the proofs), where  $p$  = order of the Wishart random matrix  $\mathbf{Q}$ ,  $r$  = degree of freedom for  $\mathbf{Q}$ ,  $\mathbf{N}$  is the non-central parameter matrix and  $\mathbf{V}$  is the scale parameter matrix, are such that the characteristic function of  $\mathbf{Q}$  is

$$E \exp(i \operatorname{tr} \mathbf{TQ}) = |\mathbf{I}_p - 2i\mathbf{TV}|^{-r/2} \exp[i \operatorname{tr} (\mathbf{I}_p - 2i\mathbf{TV})^{-1}\mathbf{TN}]$$

where  $i = -1^{\frac{1}{2}}$  and  $\mathbf{T}$  is a symmetric matrix. The reader should take the above meaning wherever Wishart distribution is mentioned in the above two papers. I thank Dr. Donald R. Jensen for pointing this out.