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SIMULTANEOUS INTERVAL ESTIMATION IN THE GENERAL MULTIVARIATE ANALYSIS OF VARIANCE MODEL

BY PETER M. HOOPER

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At the bottom of page 667, the expression for the maximal invariant under $(T_1, T_2) \to (\Gamma' T_1 \Gamma, \Gamma' T_2 \Gamma)$, $\Gamma \in O(m)$, is incorrect. Put $D_2 = \text{diag}(\lambda(T_2))$ and $O(m, T_2) = \{\Gamma_2 \in O(m) : \Gamma_2' T_2 \Gamma_2 = D_2\}$. There is no way to uniquely choose $\Gamma_2 \in O(m, T_2)$ so that $(\Gamma_2' T_1 \Gamma_2, \lambda(T_2))$ is invariant. Banken (1983) gives a correct expression for the maximal invariant. An equivalent expression is given by the set-valued function $(T_1, T_2) \to \{(\Gamma_2' T_1 \Gamma_2, \lambda(T_2)) : \Gamma_2 \in O(m, T_2)\}$. We note that, for any given $\Gamma_2 \in O(m, T_2)$, we have $O(m, T_2) = \{\Gamma_2 \Gamma : \Gamma \in O(m, D_2)\} = \{\Gamma_2 \Gamma : \Gamma \in O(m), \Gamma' D_2 \Gamma = D_2\}$. The remaining changes required in the paper are as follows. To the sentence containing (3.2) append the phrase "satisfying $F(\Gamma' W W' \Gamma, \lambda) = F(WW', \lambda)$ for all $\Gamma \in O(m, \text{diag}(\lambda))$". To the sentence containing (3.4) append the phrase "and left invariant under $O(m, \text{diag}(\lambda))$". In Corollary 3.1 replace the phrase "symmetric under reflection through the origin" with "left invariant under $O(m, \text{diag}(\lambda))$".

REFERENCE

BANKEN, L. (1983). On the reduction of the General MANOVA model. Technical report, Universität Trier.

THE UNIVERSITY OF ALBERTA
DEPARTMENT OF STATISTICS AND
APPLIED PROBABILITY
EDMONTON, ALBERTA T6G 2G1
CANADA

ORDER ESTIMATION IN ARMA-MODELS BY LAGRANGIAN MULTIPLIER TESTS

BY B. M. PÖTSCHER

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On page 878 in formula (18) $g_1(e^{i\lambda})$ should be replaced by $g_1(e^{-i\lambda})$.

INSTITUT FÜR ÖKONOMETRIE
TECHNISCHE UNIVERSITÄT WIEN
ARGENTINIERSTRASSE 8
A-1040 WIEN
AUSTRIA

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