

## CORRECTION

### ASYMPTOTIC LOCAL MINIMAXITY IN SEQUENTIAL POINT ESTIMATION

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There are some errors in the proof of Lemma 2, although the lemma itself is correct as stated. The errors involve the definitions of the quantities  $W_n$  and  $\bar{R}_A$ , just before formula (23). Correct definitions are

$$W_n(A, \bar{X}_n, \pi_n^*) = E^\pi \{ A \gamma_0^2(\omega) (\theta - \bar{X}_n)^2 | X_1, \dots, X_n \},$$

$$\bar{R}_A(\bar{X}_n; \pi_n^*) = \text{ess inf}_{t > n} E^\pi \{ A \gamma_0^2(\omega) (\theta - \bar{X}_t)^2 + t - n | X_1, \dots, X_n \}.$$

With these changes, formula (23) is correct.

The change in the definition of  $W_n$  requires no additional change in the remainder of the proof. The inequality asserted for  $\bar{R}_A$  following (23) must be changed to

$$\bar{R}_A(\bar{X}_n; \pi_n^*) \leq \frac{1}{2} W_n(A, \bar{X}_n, \pi_n^*) + 4\sqrt{A} B + 1$$

w.p.1 for all  $n \leq A^{1/4}$  and all sufficiently large  $A$ . This follows by replacing the essential infimum over  $t$  by  $t = n + m$  with  $m = [\sqrt{A}] + 1$ , writing  $(\bar{X}_{n+m} - \theta)^2 \leq \frac{1}{2}(\bar{X}_n - \theta)^2 + 2(\bar{X}_{n,m} - \theta)^2$  for  $n \leq A^{1/4}$  and large  $A$ , where  $\bar{X}_{n,m}$  denotes the average of  $X_{n+1}, \dots, X_{n+m}$ , and bounding the expectations as in the paper. As in the paper, it then follows that  $\{s = n\} \subseteq \{W_n \leq 8\sqrt{A} B + 2\}$  and, therefore, that  $s \geq N_A$  w.p.1 for all large  $A$ . The remainder of the proof is unaffected.

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