

CORRECTION
COMMENTS ON A PAPER¹ BY T. AMEMIYA ON ESTIMATION
IN A DICHOTOMOUS LOGIT REGRESSION MODEL

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It was pointed out by B. K. Sinha that in Ghosh and Sinha (*Ann. Statist.* **9** 1334–1338), they proved theoretically, among other things, that when the slope parameter β_{02} is assumed known, if the number of design points T is greater than or equal to eight, then there exists an interval I such that for $\beta_{01} \notin I$, the n^{-2} -order mean squared error of the maximum likelihood estimator of β_{01} is smaller than that of the Rao–Blackwellized version of the minimum logit chi-squared estimator of β_{01} . The examples given in my paper extend this observation to the case of β_{02} unknown and show that a similar dependence on T of the order relationship between n^{-2} -order mean squared error of the maximum likelihood estimator and the minimum logit chi-squared estimator occurs when estimating β_{02} .

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