

## CORRECTION

### SECOND ORDER APPROXIMATION TO THE RISK OF A SEQUENTIAL PROCEDURE

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In the Remark on page 834, the two asymptotic approximations for the regret are incorrect. The first one should be

$$2\beta + (\beta^2/4 - \beta)E\{(Z_1^2 - 1)^2\} + (\beta^2 + \beta)E^2(Z_1^3) + o(1)$$

and the second should be

$$2\beta + (\beta^2/4 - \beta)E\{(Z_1^2 - 1)^2\} + (\beta^2 + \beta)E^2(Z_1^3) \pm (2 + \beta) + o(1).$$

As noted by Woodroffe (1985), the second order approximation given in Theorem 1 of my paper (corresponding to  $\beta = 1$ ) coincides with his asymptotic lower bound for  $M_A(\mathcal{F}_0)$ , as defined in his paper, in the nonparametric case. The first corrected expression above agrees with Woodroffe's asymptotic lower bound for all  $\beta > 0$ .

## REFERENCE

WOODROFFE, M. (1985). Asymptotic local minimaxity in sequential point estimation. *Ann. Statist.* 13 676–688.

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