insist that the algebra **A** generated by $\{A_a: a \in X\}$ contain the matrices I and J.

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By consideration of broadly ranging examples (really by an analysis of analysis of variance), Dr. Speed seeks a definition of an analysis of variance. In Section 4 he settles on a formulation that provides lots of insight. My remarks are to the effect that it would seem that his definition might be usefully broadened a bit.

There are practically occurring random process situations where it seems to me an anova exists, yet which escape Dr. Speed's definition, specifically the "equality constraints amongst (co)variances" part. Suppose one has a process $Y(\cdot)$, with stationary increments, for example, a stationary point process. Suppose, and this is usually no real restriction, $Y(0) = 0$. Then, following the work of Kolomogorov [see, e.g., Doob (1953), pages 551–559, Bochner (1947), Itô (1953)