

CORRECTION NOTE

CORRECTION TO “ADMISSIBILITY OF INVARIANT CONFIDENCE PROCEDURES FOR A LOCATION PARAMETER”

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I am grateful to Professor Arthur Cohen for pointing out the following error in equation (55) of this article (*Ann. Math. Statist.* **41** 1568–1581). Its right-hand side should be

$$\int_{-L-A}^{L+A} dx \int_K u(y) dy \int_{-\infty}^{\infty} |\phi_0(x, y, \theta) - \phi_1(x, y, \theta)| \cdot [b + g(x - \theta)] d\theta.$$

Consequently minor changes are needed in the argument from equation (56) to (65):

In the left-hand side of (57) and (61), $g(x, -\theta, y)$ should be replaced by $[b + g(x + \theta, y)]$, substituting in the right-hand side of (57), $(2b + \delta^{\frac{1}{2}})$ for $(b + \delta^{\frac{1}{2}})$. Between (63) and (64), the following should be added:

“Similarly,

$$\begin{aligned} & \int_{[|g-b| \geq \delta^{\frac{1}{2}}]} |\phi_0(x, y, \theta) - \phi_1(x, y, \theta)| \cdot b d\theta \\ & \leq b \delta^{-\frac{1}{2}} \int_{[|g-b| \geq \delta^{\frac{1}{2}}]} |\phi_0(x, y, \theta) - \phi_1(x, y, \theta)| \cdot |g(x - \theta, y) - b| d\theta \\ & \leq b \delta^{-\frac{1}{2}} w(x, y) \leq b \delta^{\frac{1}{2}} \end{aligned}$$

for $(x, y) \in S_1(L)$ by (33), (34) and (50).”

In the left-hand side of (64), $g(x - \theta, y)$ should be substituted by $[b + g(x - \theta, y)]$ and in its right-hand side $(b + \delta^{\frac{1}{2}})$ by $(2b + \delta^{\frac{1}{2}})$. Lastly the right-hand side of (65) should be

$$2A\{\beta(\delta) + 2b\delta^{\frac{1}{2}} + \delta\}.$$