CORRECTION TO "JACKKNIFING U-STATISTICS"

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In the above named article (*Ann. Math. Statist.* **40** 2076–2100) the following corrections should be made.

(1) On page 2095, equation (66) needs a right parenthesis at the end.

(2) On page 2099, on line 8, redefine

Let

$$\begin{aligned} f^{*(7)}(u_{\alpha_1}, u_{\alpha_2}; v_{\beta_1}, v_{\beta_2}) &= [(\mu + a(u_{\alpha_1}) + b(v_{\beta_1}) + c(u_{\alpha_1}, v_{\beta_1}) + e(u_{\alpha_1}, v_{\beta_1}) \cdot) \\ &\quad \cdot (\mu + a(u_{\alpha_2}) + b(v_{\beta_2}) + c(u_{\alpha_2}, v_{\beta_2}) + e(u_{\alpha_2}, v_{\beta_2}) \cdot) \\ &\quad + (\mu + a(u_{\alpha_1}) + b(v_{\beta_2}) + c(u_{\alpha_1}, v_{\beta_2}) + e(u_{\alpha_1}, v_{\beta_2}) \cdot) \\ &\quad \cdot (\mu + a(u_{\alpha_2}) + b(v_{\beta_1}) + c(u_{\alpha_2}, v_{\beta_1}) + e(u_{\alpha_2}, v_{\beta_1}) \cdot)]/2 \\ &= (Y_{\alpha_1\beta_1 \cdot} \cdot Y_{\alpha_2\beta_2 \cdot} + Y_{\alpha_1\beta_2 \cdot} \cdot Y_{\alpha_2\beta_1 \cdot})/2 \end{aligned}$$

be a 2×2 kernel with U-statistic,

$$U^{(7)} = 2(I(I-1)J(J-1))^{-1} \sum_{i<l} \sum_{j<k} (Y_{ij \cdot} \cdot Y_{lk \cdot} + Y_{ik \cdot} \cdot Y_{lj \cdot}).$$

(3) Also, on page 2099, delete lines 22 to 30 and replace by

$$\begin{aligned} f_{10}^{*(5)}(u_{\alpha_1}) &= \mu^2 + \sigma_B{}^2 + \sigma_e{}^2/K + E\{c(u_{\alpha_1}, v_{\beta_1}) \cdot c(\mu_{\alpha_2}, v_{\beta_1}) \,|\, u_{\alpha_1}\} \\ &\quad + E\{b(v_{\beta_1}) \cdot c(u_{\alpha_1}, v_{\beta_1}) \,|\, u_{\alpha_1}\} \end{aligned}$$

and $f_{01}^{*(5)}(v_{\beta_1}) = b^2(v_{\beta_1}) + \sigma_e{}^2/K$. But since

$$\begin{aligned} E\{c(u_{\alpha_1}, v_{\beta_1}) \cdot c(u_{\alpha_2}, v_{\beta_1}) \,|\, u_{\alpha_1}\} &= E\{E\{c(u_{\alpha_1}, v_{\beta_1}) \cdot c(u_{\alpha_2}, v_{\beta_1}) \,|\, u_{\alpha_1}, v_{\beta_1}\} \,|\, u_{\alpha_1}\} \\ &= 0, \end{aligned}$$

one sees that $\zeta_{10}^{(5,5)} = \mathrm{Var}\,[E\{b(v_{\beta_1}) \cdot c(u_{\alpha_1}, v_{\beta_1}) \,|\, u_{\alpha_1}\}]$.

Note that one can again obtain tests or confidence intervals for the quantity $\sigma_B{}^2/\sigma_e{}^2$.

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