

# CORRECTION NOTES

## CORRECTION TO "THE STRUCTURE OF BIVARIATE DISTRIBUTIONS"

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Miss A. Fakler of Raleigh, North Carolina, has drawn attention to some typographical errors (*Ann. Math. Statist.* **29** (1958) 719–736) and formulae should be amended as follows:

Page 728. In the denominator of (39) replace  $a_k$ . and  $a_{k'}$ . by  $\sum_1^{k+1} a_i$ . and  $\sum_1^{k'+1} a_i$ .

Page 729. In the third line down from Table I replace the definition of  $d_k$  by

$$a_{..}^{-\frac{1}{2}} \left\{ a_{k+1..} \sum_{i=1}^k a_i \cdot \sum_{i=1}^{k+1} a_i \right\}^{\frac{1}{2}} = d_k.$$

Page 731. In (47), read  $\mathbf{x}_0$  in place of  $\mathbf{n}_0$ .

Page 733. In (58) read for the first line,  $x^{(1)} = +1$  for  $x \leq 0$ ,  $x = -1$  for  $x > 0$  and in the second line insert a minus sign before the first " $\frac{1}{4}$ ".

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## CORRECTION TO "ON THE LIKELIHOOD RATIO TEST OF A NORMAL MULTIVARIATE TESTING PROBLEM"

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In the paper cited in the title (*Ann. Math. Statist.* **35** 181–189) replace the alternative hypothesis  $H_1: \Gamma_{p'+1} = \dots = \Gamma_p = 0$  by  $H_1: \Gamma \neq 0$  and the condition  $p \geq p'$  by  $p = p'$  and consider the group  $G_1$  only, instead of  $G_1$  and  $G_2$ , for the invariance of the problem. This is due to the fact that the group  $G_2$  acting on the coordinates  $x_{p'+1} \dots x_p$  of  $x$  do not leave the problem invariant. However, if the condition  $p \geq p'$  is replaced by  $p = p'$ , we need consider the group  $G_1$  only, which leaves the problem invariant.

All the results in Section 1 are true even with the condition  $p \geq p'$ . Throughout Sections 0 and 2 replace  $p \geq p'$  by  $p = p'$  and hence consider the group  $G_1$  only for invariance. All the results in Sections 2 and 3 were obtained with the assumption  $p = p'$  and therefore, remain unchanged. In the general case, the result that the likelihood ratio test of  $H_0$  against the alternative  $\Gamma_{p'+1} = \dots = \Gamma_p = 0$  is uniformly most powerful invariant similar still holds. But its proof does not follow from Theorem 2.1 and it will be treated in a separate note.