The order of integration and summation may be interchanged. From the definition of L it is clear that L is real so that only the real part of this expression need be integrated. The only nonvanishing contributions to the integral occur when

$$2j + k + l = 0, \qquad l = 2n \tag{7}$$

where n is an integer. The result is that

$$L = 2\pi \sum_{j=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} (-1)^n I_j(ar^2) I_{2n+2j}(br) I_{2n}(cr). \tag{8}$$

To reduce equation (8) to a single summation the following special case of an addition theorem given in Watson [7] is applied to the summation over n;

$$I_n(\sqrt{Z^2 + z^2}) \cos n\psi = \sum_{r=-\infty}^{\infty} (-1)^r I_{n+2r}(Z) I_{2r}(z), \quad \tan \psi = z/Z. \tag{9}$$

The result leads directly to equation (2).

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CORRECTION TO "ON CERTAIN CLASSES OF STATISTICAL DECISION PROCEDURES"*

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I am indebted to Dr. L. Le Cam for pointing out an error in the above-named paper (*Annals of Math. Stat.*, Vol. 24 (1953), pp. 440–448). Let

$$\mathfrak{D}^{(a)} = \{\delta \varepsilon \mathfrak{D}: r(F, \delta) \text{ is bounded by a function of } F\}.$$

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