CORRECTION

OPTIMUM BOUNDS FOR THE DISTRIBUTIONS OF MARTINGALES IN BANACH SPACES

By Iosif Pinelis

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The correct expression of the optimal Bernstein bound in Theorems 3.3 and 8.6 in Pinelis (1994) must be

$$\exp\left\{ -\frac{r^2}{B^2 + \Gamma r + B\sqrt{B^2 + 2\Gamma r}} \right\};$$

thus, the first entry of Γr here is missing in Pinelis (1994). Similarly, terms $2\Gamma r$ and Γz are missing in the exponent on page 1705 in Pinelis (1994) and in Theorem 9 in Pinelis and Utev (1989), respectively. Hence, the expression $10^{-2\sqrt{2}} < (1.5) \times 10^{-3}$ in Pinelis (1994) on line 4 of page 1705 must be replaced by 10^{-2}.

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REFERENCE

Pinelis, I. F. and Utev, S. A. (1989). Exact exponential bounds for sums of independent random variables. *Theory Probab. Appl.* **34** 340–2346.