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CORRECTION NOTES

CORRECTION TO "A DELICATE LAW OF THE ITERATED LOGARITHM FOR NON-DECREASING STABLE PROCESSES"

BY LEO BREIMAN

I am indebted to James Wendel for pointing out to me that some revisions of the statements made in this paper (*Ann. Math. Statist.* **39** (1968) 1818–1824) are necessary to make the proofs meaningful and valid. These are:

(1) Page 1818, 4th line from bottom. Replace

$$P(\liminf_{t\to\infty}(X(t)-t^{1/\alpha}\varphi(t)) \leqq 0) = 1$$

by

$$P(X(t) < t^{1/\alpha}\varphi(t) \text{ i.o. } as \ t\uparrow\infty) = 1.$$

(2) Page 1819, line 11. Replace

$$P(\liminf_{t\downarrow 0}(X(t)-t^{1/\alpha}\varphi(t)) \leqq 0) = 1$$

by

$$P(X(t) < t^{1/\alpha}\varphi(t) \text{ i.o. } as \ t\downarrow 0) = 1.$$

(3) Page 1820, line 14. Replace

$$P(\liminf_{t\to\infty}(Z(t)-\psi(t)) \leqq 0) = 1$$

by

$$P(Z(t) < \psi(t) \text{ i.o. as } t\to\infty) = 1.$$

(4) Page 1823, line 4. Replace

$$P(\liminf_{t\to-\infty}(Z(t)-\psi(t)) \leqq 0) = 1$$

by

$$P(Z(t) < \psi(t) \text{ i.o. as } t\to-\infty) = 1.$$

To see how Mootoo's results apply to the case of Brownian motion, refer to pages 161–164 of the Ito and McKean book, *Diffusion Processes and Their Sample Paths*.

CORRECTION TO "UNIFORM CONSISTENCY OF SOME ESTIMATES OF A DENSITY FUNCTION"

BY D. S. MOORE AND E. G. HENRICHON

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Mr. Bertram Price of IBM has pointed out to us that the discussion following (2.4) in the above note (*Ann. Math. Statist.* **40** 1499–1502) is incorrect. The coverage

$U_{k(n)}(z)$ does in fact have a beta distribution, as was shown by Loftsgaarden and Quesenberry in reference [3]. We apologize to these authors for our error.

Correction of this error does not substantially affect the proof of uniform consistency given in this note. In fact, since the distribution of $U_{k(n)}$ does not directly involve the dimension of the observed random variables, uniform consistency of the Loftsgaarden–Quesenberry estimator $\hat{f}_n(z)$ in the p-variate case follows. We are indebted to Mr. Price for these remarks.