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CORRECTION NOTES

CORRECTION TO

"ADMISSIBLE BAYES CHARACTER OF T^2-, R^2-, AND OTHER FULLY INVARIANT TESTS FOR CLASSICAL MULTIVARIATE NORMAL PROBLEMS"

BY J. KIEFER AND R. SCHWARTZ

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In our paper "Admissible Bayes character of T^2-, R^2- and other fully invariant tests for classical multivariate normal problems" (*Ann. Math. Statist.* **36**, 747–770) the write-up of Lemma 3.1 is somewhat incomprehensible. We thank Tom Ferguson for pointing this out. One difficulty is that it is not made sufficiently clear that $C^{(j)}$ in (3.9) is fixed and independent of θ and *a fortiori* independent of i. The assumption is that Π, the original a priori measure for the problem without nuisance parameters, as well as any specified relationship between θ and the $\Sigma^{(i,j)}$, allow the representation (3.9) with $C^{(j)}$ fixed throughout. Similarly at the bottom of page 754, $\Pi_{i,\theta}$ must assign all measure to a set of the form (3.9) with $C^{(j)}$ constant (i.e., independent of θ and i). The reading is made easier by thinking of $C^{(j)}$ as I_p and of $D^{(i,j)}$ as $\eta\eta'$ which they usually are in the sequel.

We remark that if $r_{ij} = 0$, the representation (3.12) should be replaced by the degenerate conditional prior law which assigns probability one to any single value of γ_j (e.g., zero) under H_i^*.

The relationship of (3.14) and (3.15) to (3.16) was not made clear. From (3.13) it follows that the numerator and denominator of (3.14) and therefore of (3.15) are independent of β and θ. Hence, the numerator (resp. denominator) of (3.16) contains the numerator (resp. denominator) of (3.15) as a factor. Cancellation then yields the RHS of (3.16).

On the bottom line of page 756 I_p should read I_r.

CORRECTION TO

"MULTIVARIATE PROCEDURES INVARIANT UNDER LINEAR TRANSFORMATIONS"

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I am indebted to R. A. Wijsman for pointing out that the argument supporting Lemma 1 of this paper (*Ann. Math. Statist.* **42** 1569–1578) does not preclude the possibility that γ could be a different vector of constants on each orbit of