

# CORRECTION NOTE

## CORRECTION TO "THE JOINT DISTRIBUTION OF TRACES OF WISHART MATRICES AND SOME APPLICATIONS"

BY D. R. JENSEN

*Virginia Polytechnic Institute*

The following corrections should be made in my paper in *Ann. Math. Statist.* **41** 133–145. On page 135 the first factors of equations (2.10) and (2.11) should be  $(2\pi)^{-q}$ . Moreover, the expression immediately following the product sign on the left of equation (2.11) should read

$$[(it_j)^{h_j}/(1-it_j)^{\theta_j+h_j}].$$

Similarly the expression following the product sign on the right of equation (3.10), page 138, should read

$$[it_j/(1-it_j)]^{a_j}(1-it_j)^{-\frac{1}{2}np_j}.$$

The left member of equation (3.11), page 139, should be  $f(\mathbf{u})$ , and the epsilon in line 12, page 141, should be interpreted as an expected value.