CORRECTION NOTES

CORRECTIONS AND COMMENTS ON "TESTS FOR THE EQUALITY OF COVARIANCE MATRICES UNDER THE INTRACLASS CORRELATION MODEL"

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In the above paper (*Ann. Math. Statist.* **38** (1967) 1286–1288), the following corrections have to be made:

In section 3, H should read as Θ

In line 8 of page 1288, $(q \leqq p/2)$ should read as $(q \leqq p - 1)$

In line 12 of page 1288, $(2/p)^{-\frac{1}{2}}$ should read as $(2/p)^{\frac{1}{2}}$

The authors regret for inadvertently missing to refer to the paper by T. W. Anderson ("Determination of the Order of Dependence in Normally Distributed Time Series", *Time Series Analysis*, Ed. M. Rosenblatt, John Wiley & Sons). The orthogonal matrices given in Section 3 of our paper can be easily obtained from the results given in the above paper.

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CORRECTION TO "AN ASYMPTOTIC EXPANSION FOR THE DISTRIBUTION OF THE LINEAR DISCRIMINANT FUNCTION"

BY MASASHI OKAMOTO

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In *Ann. Math. Statist.* **34** 1286–1301 the last equation in (2.6) on page 1288 should be corrected as follows.

$$Q_{33}(d; D) = (12n^2)^{-1}[2(2\,d^2 - Dd)^2(7\,d^2 - 2Dd) + 3(29p + 55)d^4$$
$$- 12(5p + 9)Dd^3 + 3(3p + 5)D^2d^2$$
$$+ 6(6p^2 + 13p + 9)d^2 - 6(p + 1)^2Dd].$$

Consequently the expression for b_{33} on page 1289 as well as the last column of Table 1 giving values of b_{33} on page 1290–1291 would become as follows:

$$b_{33} = \tfrac{1}{8}(p - 1)[(p + 1)d_0^4 + 4pd_0^2].$$

| D | P | | | | | | | |
---	1	2	3	5	7	10	20	50
1	0	−0.00550	0.0440	0.308	0.792	1.93	9.30	64.4
2	0	0.0605	0.242	0.968	2.18	4.90	21.8	145
3	0	0.140	0.437	1.51	3.21	6.94	29.6	192
4	0	0.148	0.432	1.40	2.92	6.20	25.9	166
6	0	0.0432	0.120	0.372	0.758	1.59	6.50	41.2
8	0	0.00314	0.00857	0.0262	0.0530	0.110	0.449	2.83

Similar corrections can be made in Table 2 for all entries for the second order term but they will not be given here because the changes are not so remarkable and the raison d'être of the table is to give some idea of approximation by the use of asymptotic expansion.

The author wishes to thank Mr. Ahmed Z. Memon, WPAU, Pakistan, for pointing out the error.

CORRECTION TO
"ON THE DISTRIBUTION OF A MULTIPLE CORRELATION MATRIX: NON-CENTRAL MULTIVARIATE BETA-DISTRIBUTIONS"

By M. S. Srivastava

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In the above titled paper in the *Ann. Math. Statist.* **39** 227–232, the following corrections are needed:

Let $c_1 = c\pi^{\frac{1}{2}pq}/\Gamma_q(\frac{1}{2}p)$. Then c's in (3.9)–(3.11) and Section 4 should be replaced by c_1. In (3.11) and Section 4, $\Gamma_q(\frac{1}{2}(n-p), r)$ should be replaced by $\Gamma_p(\frac{1}{2}n, r)$. On page 231 line 1, '$q$' should be changed to '$g$'. In (4.8) $(2^p \prod_{i=1}^{q} t_{ii}^{n-1})$ should be changed to $(2^q \prod_{i=1}^{q} t_{ii}^{n-i})$. In (4.10) and in the line following it, one of the $\sum_{22}^{-\frac{1}{2}}$ should be $(\sum_{22}^{-\frac{1}{2}})'$. (4.11) is not correct. Hence (4.11)–(4.14) should be deleted from the paper.

I wish to thank Dr. C. G. Khatri for pointing out some of these errors.

Note: Abstract #119 entitled "Power of the Lawley-Hotelling trace test in multivariate analysis is a function of the population trace" by J. N. Srivastava appearing on page 696 of the April 1968 issue of the *Annals* had been withdrawn by the author before publication. It's appearance was due to an oversight in the Managing Editor's office.