

## CORRECTION NOTE

### CORRECTION TO

### “DISTRIBUTION OF DEFINITE AND OF INDEFINITE QUADRATIC FORMS FROM A NON-CENTRAL NORMAL DISTRIBUTION”

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Some errors need correction in *Ann. Math. Statist.* **34**, 186–190.

The definitions of the following quantities in formulae (14) and (15) on page 189 were omitted:

$$K = [B(\frac{1}{2}n_1 + k, \frac{1}{2}n_2 + 1)]^{-1} \int_{\frac{1}{2}}^1 (1 - w)^{\frac{1}{2}n_1 + k - 1} w^{\frac{1}{2}n_2 + 1} dw$$

$$C = 2^{\frac{1}{2}(n_1 + n_2) + k + 1} \Gamma(\frac{1}{2}n_1 + k) \Gamma(\frac{1}{2}n_2 + k).$$

$$C_1 = 2^{m' + m + k + 1 + p} \Gamma(m + k + q) \Gamma(m' + 1 + p - q).$$

Other errors are as follows:

P. 189, line 10b, delete  $c^{-1}$ .

P. 189, line 9b, insert  $c_1^{-1}$  just after the double summation signs.

P. 189, line 4b, replace  $\exp(-x/2\bar{\lambda})$  by  $\exp(x/2\bar{\lambda})$ .

P. 189, line 4b, insert  $c_1^{-1}$  just after the double summation sign with  $p$  and  $q$ .

P. 189, line 3b, in the entire line replace  $m$  by  $m'$ .