

available from T. W. Anderson, Department of Mathematical Statistics, Columbia University, New York 27, New York.

**CORRECTIONS TO
"SOME RESULTS ON THE DISTRIBUTION OF TWO RANDOM
MATRICES USED IN CLASSIFICATION PROCEDURES"**

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Although the main results of the above paper (*Ann. Math. Statist.* **34** (1963) 181–185) are correct, I regret the following mistakes which I now correct. I am grateful to Professor B. K. Shah for calling these errors to my attention.

On page 182, Section 2, Equation (2.1), the determinant $|D - VV'|$ should be replaced by $|\Delta'D\Delta - VV'|$, where Δ is a $p \times p$ orthogonal matrix such that $\Delta'(\Sigma^{-1}\mu\mu'\Sigma^{-1})\Delta$ is a diagonal matrix. The result (2.1) holds when $n \geq p + t$.

On page 182, sixth line from the bottom, instead of $(B - VV')$ is positive semidefinite read $(\Delta'D\Delta - VV')$ is positive semidefinite.

On page 184, Equation (3.5), the determinant $|M - ZZ'|$ should be replaced by $|\Omega'M\Omega - ZZ'|$, where Ω is a 2×2 orthogonal matrix such that $\Omega'(\xi'\Sigma^{-1}B\Sigma^{-1}\xi)\Omega$ is a diagonal matrix.

The above mistakes (entirely mine) of omitting an appropriate orthogonal matrix occurred, as for deriving the concerned results I used the transformation given by Anderson in the second paragraph of page 418 (Reference [2] in my paper). In that transformation unfortunately the appropriate orthogonal matrix is omitted. This has been pointed out by Anderson in his correction note above.

I also correct the following mistake: On page 184, Equation (3.12), $|B|^{(n-p-1)/2}$ should be $|B|^{(n-p+1)/2}$.

**CORRECTION TO
"COMBINATORIAL RESULTS IN FLUCTUATION"**

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In the above titled article (*Ann. Math. Statist.* **34** (1963) 1233–1242), the captions on the four parts of Figure 1, p. 1235, are in error. They should read:

Upper Left: "This path (x_1, \dots, x_8) is of type (3,1). The smallest increment is x_4 ."

Upper Right: "Shrink x_4 until type changes, namely, until $s_6 = 0$."

Lower Left: "Switch the first 6 steps of the path as shown."

Lower Right: "Continue shrinking, and the path returns to type (3,1)."