

NOTE

CORRECTIONS TO
“CONDITIONS FOR WISHARTNESS AND INDEPENDENCE
OF SECOND DEGREE POLYNOMIALS
IN NORMAL VECTOR”

AND

“FURTHER CONTRIBUTIONS TO WISHARTNESS
AND INDEPENDENCE OF SECOND DEGREE
POLYNOMIALS IN NORMAL VECTORS”

BY C. G. KHATRI

In the above two papers (*Ann. Math. Statist.* **33** 1002–1007) (*J. Indian Statist. Assoc.* **1** 61–70) an implicit statement for noncentral Wishart (or pseudo-Wishart) (singular or nonsingular) is taken as $W_p(r, \mathbf{V}, \mathbf{N})$ (in the proofs), where p = order of the Wishart random matrix \mathbf{Q} , r = degree of freedom for \mathbf{Q} , \mathbf{N} is the non-central parameter matrix and \mathbf{V} is the scale parameter matrix, are such that the characteristic function of \mathbf{Q} is

$$E \exp(i \operatorname{tr} \mathbf{TQ}) = |\mathbf{I}_p - 2i\mathbf{TV}|^{-r/2} \exp[i \operatorname{tr} (\mathbf{I}_p - 2i\mathbf{TV})^{-1}\mathbf{TN}]$$

where $i = -1^{\frac{1}{2}}$ and \mathbf{T} is a symmetric matrix. The reader should take the above meaning wherever Wishart distribution is mentioned in the above two papers. I thank Dr. Donald R. Jensen for pointing this out.