

CORRECTION TO "ASYMPTOTIC DISTRIBUTION OF AN ESTIMATOR OF THE BOUNDARY PARAMETER OF AN UNSTABLE PROCESS"

BY M. M. RAO

University of California, Riverside

1. In equation (15) on page 188: the exponential factor $\exp 2^{1/2} \alpha it$ should read $\exp(-2^{-1/2} \alpha it)$. This error was copied from equation (4.9) of White's paper referred to there. It changes the definitions of E, F in equation (21) on page 189 and expression (8) on page 186 by replacing $2^{1/2}$ with $-2^{-1/2}$.

2. In the last line on page 188: $\cosh 2(1 + i)\beta$ should read $\cosh(1 + i)\beta$, and there is a dt in the integral.

This first correction, though mathematically changing nothing, has significance in numerical evaluations. It was called to my attention by Gwyn Evans and N. E. Savin, who I thank.

REFERENCE

RAO, M. M. (1978). Asymptotic distribution of an estimator of the boundary parameter of an unstable process. *Ann. Statist.* 6 185-190.

DEPARTMENT OF MATHEMATICS
UNIVERSITY OF CALIFORNIA
RIVERSIDE, CALIFORNIA 92521

Received March 17, 1980.