CORRECTION TO "THE ESTIMATION OF ARMA MODELS"

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Theorem 2 in this paper is false for $r > 1$, because the lemma is false. The error in the proof occurs because it is tacitly assumed that no column of $\bar{h}x$ (see page 980) is null. If $r = 2$, $p = 2$, $q = 1$ and $A(2)$ has null elements, save for that in the top right-hand corner, $A(1) = 0$ and $B(1)$ has null elements, save in the bottom left-hand corner, then it may be seen that the lemma fails. I am indebted to An Hong-Zhi and Chen Zhao-Guo for these observations.

REFERENCES

HANNAN, E. J. (1975). The estimation of ARMA models. *Ann. Statist.* **3** 975–981.

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