CORRECTION

ADAPTIVE ESTIMATORS FOR SIMULTANEOUS ESTIMATION OF POISSON MEANS

By H. M. Hudson

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A number of errors occur in the derivation on page 251 of an approximation to the risk function. I am grateful to Ms. Diane Duffy and Professor Thomas Santner for drawing my attention to them.

The following changes are required to correct the derivation. Delete lines 2 and 3 and replace by: "Then, since $S = H'(I - Q)H$,

$$S_i = \left[H - (1/X_i)e_i \right]'(I - Q)\left[H - (1/X_i)e_i \right]$$

$$= S - (2/X_i)(H_i - \hat{H}_i) + (1/X_i^2)(1 - q_{ii})$$

$$= S\{1 - (1/X_iS)[2(H_i - \hat{H}_i) - (1/X_i)(1 - q_{ii})]\}."$$

Consequential changes occur in the exponents of terms involving $(1 - q_{ii})$ in lines 6 and 14. The expressions on lines 10 and 13 should be preceded by a negative sign, and the second term of the expression on line 11 should begin RX_i, not R/X_i. The argument from line 9 applies for $X_i > 1$. Thus the final sentence of the paragraph should read: "The last term is negligible, by assumption. A similar argument is required when $X_i = 1$, and this provides $[1 - (1/2R)](1 - q_{ii}) - 2(H_i - \hat{H}_i)^2/S$ as the two nonnegligible terms in the inequality above. Summing nonnegligible terms, for $i = 1, 2, \ldots, p$, we obtain $(R^2 - N_1)/S$ as the estimated risk reduction. Here N_1 is the number of cells containing the count 1."

School of Economic and Financial Studies
Macquarie University
North Ryde, NSW 2113, Australia