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CORRECTIONS

ESTIMATION OF THE CORRELOGRAM FOR A STATIONARY GAUSSIAN PROCESS BY RANDOM CLIPPING

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The author discovered an error in Theorem on page 388 after the article had gone to press: The second term $\mu^2(2t+1)^2[(\sigma^2+1)^2-t^2]$ of the numerator of $I_1(\mu, \sigma^2; x)$ on page 388 should be $\mu^2(2t+1)^2(\sigma^2+1-t)$. This is because an error occurs in the formulation (A.6) on page 396: The denominator $(\sigma^2+1+x)\sqrt{(\sigma^2+1)^2-x^2}$ of the second integral of the middle part of (A.9) should be $(\sigma^2+1+x)^2\sqrt{(\sigma^2+1)^2-x^2}$. The correct expression necessitates the following changes to the numerical computations of Tables 1-5 in Section 3:

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Table 1: The tenth row of the fourth column (Var$[\gamma_1^{(1)}(\mu^*, \sigma^{*2})]$) should be 0.1000 (0.0221). The vectors (μ^*, σ^{*2}) at $|\rho_1|=0.6$, 0.7, 0.8 and 0.9 should be (0.2, 0), (0.1, 0), (0, 0.05) or (0.2, 0) and (0.3, 0).

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Table 2: The upper part of the fifth column up to $h=4$ should be 0.0462 (0.0099), 0.0439 (0.0092), 0.0422 (0.0085) and 0.0449 (0.0088). The sixth column should be (0.3, 0.02), (0.3, 0.02), (0.3, 0.02), (0.3, 0.03), (0.5, 0.02), (0.8, 0.03), (0.6, 0.02), (0.4, 0), (0.4, 0), (0.4, 0), (0.7, 0.02), (0.6, 0.01), (0.7, 0.02) and (0.7, 0.02).

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Table 3: The upper part of the fifth column up to $h=6$ should be 0.0018 (0.0003), 0.0906 (0.0218), 0.0116 (0.0024), 0.1032 (0.0247), 0.0276 (0.0059) and 0.1110 (0.0263). The vectors (μ^*, σ^{*2}) at $h=5$, 6, 25 should be (0.4, 0) and at $h=20$ should be (0.5, 0).

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Table 4: The vectors (μ^*, σ^{*2}) at $h=1$, 3 and 4, 6 should be (0, 0.01) or (0.1) and (0.2, 0).

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Table 5: The upper part of the fifth column up to $h=6$ should be 0.0480

(0.0100), 0.0572 (0.0118), 0.0687 (0.0141), 0.0810 (0.0165), 0.0933 (0.0190) and 0.1043 (0.0213). The vectors (μ^*, σ^{*2}) up to $h=9$ should be (0.3, 0.04), (0.3, 0.04), (0.3, 0.04), (0.3, 0.03), (0.3, 0.03), (0.4, 0.03), (0.5, 0.03), (0.6, 0.04) and (0.7, 0.04).