CORRECTION NOTE

CORRECTION TO

A BIVARIATE t DISTRIBUTION

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One serious and several minor errors need correction in *Ann. Math. Statist.* **38** 162–166. The serious error is on page 165 in the definition of $\cos \theta$, which should read

$$\cos \theta = \rho(1 + t_1 t_2)(1 + t_1^2)^{-\frac{1}{2}}(1 + t_2^2)^{-\frac{1}{2}},$$

i.e., omit the factor $2(1 - \rho^2)$.

Other corrections are as follows:

page 162, equations (2.1): s_2^2 instead of s_2.

page 163, equation (2.2): replace $\Gamma(n + 2)$ by $(n - 1)\Gamma(n + 1)$.

page 164: in $h(z)$ insert exponent $-\frac{1}{2}$ on $(1 - b - cz)$; in h_0 the exponent of $(1 - b)$ should be $\frac{7}{2}$; in equation (3.2) change $\Gamma(n + 2)$ to $(n - 1)\Gamma(n + 1)$, the exponent of $(1 - b)$ to $\frac{3}{2}$ and the exponent of $[(1 - b)^2 - c^2]$ to $\frac{1}{2}(n + 2)$. Similar changes are necessary in the last paragraph. However the limiting expressions are unaffected.

page 165, line 5 from bottom: change $\cosh \theta$ to $\cosh x$.

page 166: in $f(t_1, t_2)$ change 32 to 16; and in I_3 change c/c to $2/c$.

I am indebted to Dr. Marakatha Krishnan for drawing my attention to these errors.

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