CORRECTION NOTES

CORRECTION TO "A CONTINUOUS KIEFER–WOLFOWITZ PROCEDURE FOR RANDOM PROCESSES"

By David J. Sakrison

University of California, Berkeley

Dr. Václav Fabian has pointed out an error in this paper (*Ann. Math. Statist.* **35** 590–599). Following Equation (17) it is stated that $\partial M/\partial x_i$ is positive in the interval $b_i - \delta \leqq x_i \leqq b_i$. This does *not* follow from the original assumptions. However, this does not affect the validity of the results: the following line of reasoning should be used starting from inequality (16) to lead to inequality (22).

Our interest is in the inner product

$$(17)\qquad (\mathbf{x} - \boldsymbol{\theta}, -\mathbf{Q}_c(\mathbf{x})) = (\mathbf{x} - \boldsymbol{\theta}, -\mathbf{M}_c(\mathbf{x})) + \textstyle\sum_{i=1}^k (S_i^+ + S_i^-)$$

in which the quantities S_i^+ and S_i^- are given by

$$(18)\qquad S_i^{\pm} = -(x_i - \theta_i)G_i^{\pm}(x_i)\{M_{c,i}(\mathbf{x})[\pm M_{c,i}(\mathbf{x})\epsilon_y^{-1} - 1] \pm \epsilon_y^{-1}c^{-2}(t)\sigma_{y_i}^2\}.$$

Note that by assumption (ii) and the definition of $G_i^{\pm}(x_i)$ that $x_i - \theta_i > \delta$ when $G_i^+(x_i)$ is non-zero and $x_i - \theta_i < -\delta$ when $G_i^-(x_i)$ is non-zero. The $M_{c,i}^2\epsilon_y^{-1}$ and $\sigma_{y_i}^2\epsilon_y^{-1}$ terms thus always make a negative contribution to S_i^+ or S_i^-. This allows an upper bound on the sum $\sum_{i=1}^k (S_i^+ + S_i^-)$. If we weaken this upper bound to ignore the $\sigma_{y_i}^2$ terms and combine the resultant with inequality (16) and assumption (ii), we obtain

$$(19)\qquad (\mathbf{x} - \boldsymbol{\theta}, -\mathbf{Q}_c(\mathbf{x})) \leqq -2K_0[1 - (\epsilon_y/2K_0\sigma^2)\textstyle\sum_{i=1}^k (b_i - a_i)]\,\|\mathbf{x} - \boldsymbol{\theta}\|^2 + k^{\frac{1}{2}}P\frac{1}{3}c^2\,\|\mathbf{x} - \boldsymbol{\theta}\|.$$

For ϵ_y suitably small, the original inequality (22) then results with a suitable redefinition of K_0, $K_0 > 0$, and $K_4 = \frac{1}{3}k^{\frac{1}{2}}P$.

CORRECTION TO LIMITING BEHAVIOR OF POSTERIOR DISTRIBUTIONS WHEN THE MODEL IS INCORRECT

By Robert H. Berk

University of Michigan

Additions and corrections to page 53, *Ann. Math. Statist.* **37** 51–58. Line 5 should read:

$$A_i = \{\theta: \{x: f(x \mid \theta) > 0\} - B_i = \phi[F]\}.$$