## **CORRECTION NOTE**

## CORRECTION TO

## MULTIVARIATE BETA DISTRIBUTIONS AND INDEPENDENCE PROPERTIES OF THE WISHART DISTRIBUTION

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The authors are indebted to M. Srivastava for pointing out a slip in the proof of Lemma 2.1 of the above titled paper (Ann. Math. Statist. **35** 261–269). The proof should read "write  $A = LD_{\epsilon}L'$ , where L is lower triangular,  $D_{\epsilon} = \text{diag}$  ( $\epsilon_1, \dots, \epsilon_p$ ),  $\epsilon_i = \pm 1$ , and let M = TL." The remainder of the proof remains intact except that the proof given in reference [3] requires an obvious extension.

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