CORRECTION NOTES

CORRECTION TO "THE STRUCTURE OF BIVARIATE DISTRIBUTIONS"

By H. O. Lancaster

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Miss A. Fakler of Raleigh, North Carolina, has drawn attention to some typographical errors (*Ann. Math. Statist.* **29** (1958) 719–736) and formulae should be amended as follows:

Page 728. In the denominator of (39) replace $a_{k\cdot}$ and $a_{k'\cdot}$ by $\sum_1^{k+1} a_{i\cdot}$ and $\sum_1^{k'+1} a_{i\cdot}$.

Page 729. In the third line down from Table I replace the definition of d_k by

$$a_{\cdot\cdot}^{-\frac{1}{2}} \left\{ a_{k+1,\cdot} \sum_{i=1}^{k} a_{i\cdot} \sum_{i=1}^{k+1} a_{i\cdot} \right\}^{\frac{1}{2}} = d_k .$$

Page 731. In (47), read $\mathbf{x}_0$ in place of $\mathbf{n}_0$.

Page 733. In (58) read for the first line, $x^{(1)} = +1$ for $x \leqq 0$, $x = -1$ for $x > 0$ and in the second line insert a minus sign before the first "$\frac{1}{4}$".

CORRECTION TO "ON THE LIKELIHOOD RATIO TEST OF A NORMAL MULTIVARIATE TESTING PROBLEM"

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In the paper cited in the title (*Ann. Math. Statist.* **35** 181–189) replace the alternative hypothesis $H_1: \Gamma_{p'+1} = \cdots = \Gamma_p = 0$ by $H_1: \Gamma \neq 0$ and the condition $p \geqq p'$ by $p = p'$ and consider the group G_1 only, instead of G_1 and G_2, for the invariance of the problem. This is due to the fact that the group G_2 acting on the coordinates $x_{p'+1} \cdots x_p$ of x do not leave the problem invariant. However, if the condition $p \geqq p'$ is replaced by $p = p'$, we need consider the group G_1 only, which leaves the problem invariant.

All the results in Section 1 are true even with the condition $p \geqq p'$. Throughout Sections 0 and 2 replace $p \geqq p'$ by $p = p'$ and hence consider the group G_1 only for invariance. All the results in Sections 2 and 3 were obtained with the assumption $p = p'$ and therefore, remain unchanged. In the general case, the result that the likelihood ratio test of H_0 against the alternative $\Gamma_{p'+1} = \cdots = \Gamma_p = 0$ is uniformly most powerful invariant similar still holds. But its proof does not follow from Theorem 2.1 and it will be treated in a separate note.