and

$$E(F) = 1 - \frac{1}{L}\int_0^L (1 - g(x))^n \, dx. \tag{5}$$

When k groups of n_i intervals are dropped according to, say normal distributions with different means,

$$P_n(x) = 1 - \prod_{i=1}^{k} (1 - g_i(x))^{n_i}. \tag{6}$$

Where

$$g_i(x) = \int_{x-\frac{1}{2}l}^{x+\frac{1}{2}l} f_i(t) \, dt \tag{7}$$

and we obtain

$$E(F) = 1 - \frac{1}{L}\int_0^L \prod_{i=1}^{k} (1 - g_i(x))^{n_i} \, dx. \tag{8}$$

The values $g(x)$ are those given in the table and are useful in evaluating the integrals in (5) and (8) by numerical methods.

REFERENCES

[1] LUIS R. SALVOSA, "Tables of Pearson's Type III functions," *Annals of Math. Stat.*, Vol. 1 (1930), p. 191.
[2] NATIONAL BUREAU OF STANDARDS, *Tables of Probability Functions*, Vol. 2 (1942).
[3] H. E. ROBBINS, "On the measure of a random set," *Annals of Math. Stat.*, Vol. 15, (1944).

CORRECTION TO "A NOTE ON THE FUNDAMENTAL IDENTITY OF SEQUENTIAL ANALYSIS"

By G. E. ALBERT

University of Tennesse

In the paper cited in the title (*Annals of Math. Stat.*, Vol. 18 (1947), pp. 593–596), the proof of Lemma 3 is incorrect. The following correct proof is due to Mr. C. R. Blyth of the Institute of Statistics, University of North Carolina.

It is easy to establish the equation

$$P(n = N|F)[\varphi(t_0)]^{-N} = P(n = N|G)E_{n=N}[\exp(-t_0 Z_N)|G],$$

where $E_{n=N}(u|G)$ denotes the conditional expectation of u under the condition that $n = N$ for any fixed integer N. By Wald [2], equations (2.4) and (2.6), there exists a finite constant C independent of N which dominates the expected values $E_{n=N}[\exp(- t_0 Z_N)|G]$ for every N. Thus

$$P(n = N|F)[\varphi(t_0)]^{-N} \leqq C \cdot P(n = N|G). \tag{A}$$

By Stein's theorem [3], there is a positive number t_1 such that $E(\exp nt_1|G)$ is finite. But by (A),

$$E\{\exp n[t_1 - \log \varphi(t_0)]\} \leqq C \cdot E(\exp nt_1|G),$$

and Lemma 3 is proved.

CORRECTION TO "ON THE CHARLIER TYPE B SERIES"

By S. Kullback

George Washington University

In the paper cited in the title (*Annals of Math. Stat.*, Vol. 18 (1947), p. 575), the phrase "so that . . . $R_1 > 1$" on lines 5 and 6 should be deleted. I am grateful to Prof. Ralph P. Boas, Jr. for calling this to my attention.