

**CORRECTION TO "ESTIMATING LINEAR RESTRICTIONS ON
REGRESSION COEFFICIENTS FOR MULTIVARIATE NORMAL
DISTRIBUTIONS"**

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The author is indebted to Dr. C. M. Theobald for pointing out that in (7.13) the factor $1/(1 + \phi_i)$ should be omitted. The expression can be written

$$(7.13) \quad \mathbf{R} = \mathbf{H} \sum_{i=1}^r \mathbf{c}_i \mathbf{c}_i'$$

REFERENCE

- [1] ANDERSON, T. W. (1951). Estimating linear restrictions on regression coefficients for multivariate normal distributions. *Ann. Math. Statist.* **22** 327-351.

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