SIMULTANEOUS INTERVAL ESTIMATION IN THE GENERAL MULTIVARIATE ANALYSIS OF VARIANCE MODEL

By Peter M. Hooper

Annals of Statistics (1983) 11 666-673

At the bottom of page 667, the expression for the maximal invariant under $(T_1, T_2) \to (\Gamma' T_1 \Gamma, \Gamma' T_2 \Gamma), \Gamma \in O(m)$, is incorrect. Put $D_2 = \operatorname{diag}(\lambda(T_2))$ and $O(m, T_2) = \{\Gamma_2 \in O(m) : \Gamma_2' T_2 \Gamma_2 = D_2\}$. There is no way to uniquely choose $\Gamma_2 \in O(m) : \Gamma_2' T_2 \Gamma_2 = D_2\}$. $O(m, T_2)$ so that $(\Gamma'_2 T_1 \Gamma_2, \lambda(T_2))$ is invariant. Banken (1983) gives a correct expression for the maximal invariant. An equivalent expression is given by the set-valued function $(T_1, T_2) \rightarrow \{(\Gamma'_2 T_1 \Gamma_2, \lambda(T_2)) : \Gamma_2 \in O(m, T_2)\}$. We note that, for any given $\Gamma_2 \in O(m, T_2)$, we have $O(m, T_2) = {\Gamma_2 \Gamma : \Gamma \in O(m, D_2)} =$ $\{\Gamma_2\Gamma:\Gamma\in O(m),\ \Gamma'D_2\Gamma=D_2\}$. The remaining changes required in the paper are as follows. To the sentence containing (3.2) append the phrase "satisfying $F(\Gamma'WW'\Gamma, \lambda) = F(WW', \lambda)$ for all $\Gamma \in O(m, \operatorname{diag}(\lambda))$ ". To the sentence containing (3.4) append the phrase "and left invariant under $O(m, \operatorname{diag}(\lambda))$ ". In Corollary 3.1 replace the phrase "symmetric under reflection through the origin" with "left invariant under $O(m, \operatorname{diag}(\lambda))$ ".

REFERENCE

BANKEN, L. (1983). On the reduction of the General MANOVA model. Technical report, Universität Trier.

> THE UNIVERSITY OF ALBERTA DEPARTMENT OF STATISTICS AND APPLIED PROBABILITY EDMONTON, ALBERTA T6G 2G1 CANADA

ORDER ESTIMATION IN ARMA-MODELS BY LAGRANGIAN **MULTIPLIER TESTS**

By B. M. PÖTSCHER

Annals of Statistics (1983) 11 872-885

On page 878 in formula (18) $g_1(e^{i\lambda})$ should be replaced by $g_1(e^{-i\lambda})$.

Institut für Ökonometrie TECHNISCHE UNIVERSITÄT WIEN ARGENTINIERSTRASSE 8 A-1040 WIEN AUSTRIA

Received October 1983.