

knowledge that Professor S. S. Wilks proved a special case of my theorem in his article "Shortest average confidence intervals from large samples," (*Ann. Math. Stat.*, Vol. 9 (1938), p. 172), which was overlooked during my research.



**CORRECTION TO  
"A PROOF OF WALD'S THEOREM ON CUMULATIVE SUMS"**

BY N. L. JOHNSON

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The following correction should be made in the above-titled article (*Ann. Math. Stat.*, Vol. 30 (1959), pp. 1245-7): On p. 1245,  $\varepsilon(n) < \infty$  should be added to condition (iii) of Theorem 1.



**CORRECTION TO  
"ON THE MUTUAL INDEPENDENCE OF CERTAIN STATISTICS"**

BY C. G. KHATRI

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I am indebted to Robert Wijsman for calling my attention to the following misprints in the above mentioned paper (*Ann. Math. Stat.*, Vol. 30 (1959), pp. 1258-1262).

(i) Page 1258, the last two lines of (2.2) should read "the elements below the principal diagonals are

$$t_{ji} = |A_{ji}| / (|A_{ii}| \cdot |A_{i-1, i-1}|)^{\frac{1}{2}},$$

$$A_{ji} = \begin{pmatrix} s_{11} & \cdots & s_{1i} \\ \cdots & \cdots & \cdots \\ s_{i-1,1} & \cdots & s_{i-1,i} \\ s_{j1} & \cdots & s_{ji} \end{pmatrix} : i \times i (j \geq i)$$

and the vertical bars on both sides of a matrix denote the determinant of that matrix."

(ii) Page 1259, the reference of (2.7) should be "Ingram Olkin, Institute of Statistics Mimeographed Series No. 43 (1951), p. 74, Corollary 1.30" instead of [3].

(iii) Page 1259, replace the line after (2.8) by "where  $dX = \prod_{ij} dx_{ij}$  and  $dS = \prod_{i \geq j} ds_{ij}$ ."

(iv) Page 1259, Section 3, line 4, replace the last  $S$  by  $S_1$ .

(v) Page 1259, Section 3, line 5, the matrix  $I - ZZ'$  should be in vertical bars rather than in parentheses.