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CORRECTION

MULTIVARIATE TESTS BASED ON LEFT-SPHERICALLY DISTRIBUTED LINEAR SCORES

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In Theorem 1 of the paper, page 1975, the rank condition for the coefficient matrix $\mathbf{D}$ is not sufficient. The correct condition is the following:

Let $\mathbf{D}$ *be a* $p \times q$ *random matrix defined as a Borel function of* $\mathbf{H} + \mathbf{G} + \mathbf{L}$ *such that* $\mathbf{D}'(\mathbf{H} + \mathbf{G})\mathbf{D}$ *has rank* q *with probability* 1.

This change is necessary because otherwise it would be possible to construct a weight function $\mathbf{D} = \mathbf{D}(\mathbf{H} + \mathbf{G} + \mathbf{L})$ with rank q such that the rank of $\mathbf{D}$ is diminished by a multiplication with $\mathbf{H} + \mathbf{G}$ in case of $f_H + f_G < p$.

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