

## CORRECTION

### SPECTRAL ANALYSIS FOR HARMONIZABLE PROCESSES

BY KEH-SHIN LII AND MURRAY ROSENBLATT

*The Annals of Statistics* (2002) **30** 258–297

In the statement of Theorem 5.3, page 273,  $f_{a,b}(a'\eta' + \omega' + 2\pi k)$  should be replaced by  $f_{a,b}(\alpha'\eta' + \omega' + 2\pi k)$  and  $f_{a',b'}(a'\eta' + \omega' + 2\pi k')$  by  $f_{a',b'}(\alpha'\eta' + \omega' + 2\pi k')$ . The theorem holds in the non-Gaussian case if

$$\sup_{t, \tau, t', \tau'} |\text{cum}(X_t, X_\tau, X_{t'}, X_{\tau'})| < \infty.$$

On the same page  $f_{1,0}(\eta + \omega)$  should be replaced by  $f_{1,0}(\alpha\eta + \omega)\ell(\alpha)$ .

From page 292 on, wherever  $a'\eta' + \omega'$  occurs it should be replaced by  $\alpha'\eta' + \omega'$ .

DEPARTMENT OF STATISTICS  
UNIVERSITY OF CALIFORNIA, RIVERSIDE  
RIVERSIDE, CALIFORNIA 92521  
E-MAIL: ksl@gauss.ucr.edu

DEPARTMENT OF MATHEMATICS  
UNIVERSITY OF CALIFORNIA, SAN DIEGO  
LA JOLLA, CALIFORNIA 92093  
E-MAIL: mrosenblatt@ucsd.edu