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CORRECTION

A CONJECTURE OF BERRY REGARDING A BERNOULLI TWO-ARMED BANDIT

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It was pointed out (private communication) by Professors D. Berry and B. Fristedt that the Theorem 3.1 of the above paper is false. They give the counterexample μ = Lebesgue measure, $r_0 = r_0' = \ell_0 = \ell_0' = m_2 = n_2 = 0$, $m_1 = n_1 > 0$, in which it is easily seen that $\Delta_2 < 0$. Thus the question relating to Berry's conjecture remains open.

REFERENCES

BERRY, D. A. (1972). A Bernoulli two-armed bandit. *Ann. Math. Statist.* **43** 871–897.
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