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# CORRECTION NOTES

## CORRECTION TO

## "ADMISSIBLE BAYES CHARACTER OF $T^2$-, $R^2$-, AND OTHER FULLY INVARIANT TESTS FOR CLASSICAL MULTIVARIATE NORMAL PROBLEMS"

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In our paper "Admissible Bayes character of $T^2$-, $R^2$- and other fully invariant tests for classical multivariate normal problems" (*Ann. Math. Statist.* **36**, 747–770) the write-up of Lemma 3.1 is somewhat incomprehensible. We thank Tom Ferguson for pointing this out. One difficulty is that it is not made sufficiently clear that $C^{(j)}$ in (3.9) is fixed and independent of $\theta$ and *a fortiori* independent of $i$. The assumption is that $\Pi$, the original a priori measure for the problem without nuisance parameters, as well as any specified relationship between $\theta$ and the $\Sigma^{(i,j)}$, allow the representation (3.9) with $C^{(j)}$ fixed throughout. Similarly at the bottom of page 754, $\Pi_{i,\theta}$ must assign all measure to a set of the form (3.9) with $C^{(j)}$ constant (i.e., independent of $\theta$ and $i$). The reading is made easier by thinking of $C^{(j)}$ as $I_p$ and of $D^{(i,j)}$ as $\eta\eta'$ which they usually are in the sequel.

We remark that if $r_{ij} = 0$, the representation (3.12) should be replaced by the degenerate conditional prior law which assigns probability one to any single value of $\gamma_j$ (e.g., zero) under $H_i^*$.

The relationship of (3.14) and (3.15) to (3.16) was not made clear. From (3.13) it follows that the numerator and denominator of (3.14) and therefore of (3.15) are independent of $\beta$ and $\theta$. Hence, the numerator (resp. denominator) of (3.16) contains the numerator (resp. denominator) of (3.15) as a factor. Cancellation then yields the RHS of (3.16).

On the bottom line of page 756 $I_p$ should read $I_r$.

## CORRECTION TO

## "MULTIVARIATE PROCEDURES INVARIANT UNDER LINEAR TRANSFORMATIONS"

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I am indebted to R. A. Wijsman for pointing out that the argument supporting Lemma 1 of this paper (*Ann. Math. Statist.* **42** 1569–1578) does not preclude the possibility that $\gamma$ could be a different vector of constants on each orbit of

$\mathscr{X}(p, N)$ induced by $L(p)$. Thus the statement of the lemma is false, the multivariate case $p > 1$ is not essentially different from the univariate case $p = 1$, and $\gamma = \gamma(X)$ could be any continuous $L(p)$ invariant vector whose elements sum to one. The error in Lemma 1 has no effect on the rest of the paper.

I must also apologize for not using certain established terminology in this paper. $L(p)$ is the (nonsingular) affine group, and $L^0(p)$ is the homogeneous subgroup. Central measures satisfying equation (3.1) are termed affine commutative (or affine equivariant) rather than compatible. $C$ of equation (4.5) represents an isogonal transformation rather than a rotation. $R$ of equation (6.1) has an intraclass correlation structure.