CORRECTION NOTES

CORRECTION TO

"A LIMIT THEOREM FOR CONDITIONED RECURRENT RANDOM WALK ATTRACTED TO A STABLE LAW"

BY BARRY BELKIN

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Several errors appear in my paper [*Ann. Math. Statist.* **41** (1970) 146–163] in connection with the case $\alpha = 1$ when the limit stable law is asymmetric (i.e., when $\mu \neq 0$).

The characteristic function ϕ_1 defined in the statement of Theorem 2.1 should be given by

$$\ln \phi_1(t) = -|t|(c + i \operatorname{sgn}(t)\mu) \equiv -b\,|t|;$$

correspondingly h_1 should be

$$h_1(x) = \frac{1}{\pi} \frac{c}{c^2 + (x - \mu)^2}.$$

These corrections necessitate some very minor changes in the proof.

In addition Lemma 2.1 should have for $\alpha = 1$

$$\lim_{n \to \infty} r_n \ln n = \frac{l}{g_1(0)} = \frac{\pi(c^2 + \mu^2)}{c} l.$$

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CORRECTION TO

"THE WEIGHTED LIKELIHOOD RATIO, SHARP HYPOTHESES ABOUT CHANCES, THE ORDER OF A MARKOV CHAIN"

BY JAMES DICKEY AND B. P. LIENTZ

In "Savage's Density Ratio Theorem," page 216, *Ann. Math. Statist.* **41** (1970) 214–226, Equation (2.20) should read

$$g(\zeta) = f(\eta_0, \zeta) / \int f(\eta_0, \tilde{\zeta})\, d\tilde{\zeta}.$$