

CORRECTION NOTES AND ACKNOWLEDGMENTS OF PRIORITY

CORRECTIONS TO "STATISTICAL METHODS IN MARKOV CHAINS"

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E. S. Keeping has pointed out a mistake in the proof of Theorem 2.1 of the above-titled paper (*Ann. Math. Stat.*, Vol. 32 (1961), pp. 12–40). The error can be corrected by making the following changes. Replace the display preceding (2.4) by

$$N_{uv}^{(n)}(F) = \sum_w N_{uv}^{(n-1)}(F(w, v)),$$

and in the following line replace $f_{uw} > 0$ by $f_{vw} > 0$. Replace (2.4) by

$$F_{vu}^* = \sum_w f_{vw} f_w^{-1} F_{wu}^*(w, v).$$

In line 1, page 15, replace $F^*(u, w)$ by $F^*(w, v)$, "column" by "row", and

$$F_{vw}^*(u, w) = F_{vw}^*$$

by $F_{wu}^*(w, v) = F_{wu}^*$. In line 3, replace $\sum_w f_{uw}^* F_{vw}^*$ by $\sum_w f_{vw}^* F_{wu}^*$ in two places.

Misprints: p. 13, line 27, for 1 read p_j ; p. 22, line 19, for i read 1; a factor of 2 is missing on the right in the first display on p. 26, and on the left in (5.4), (5.5), and (5.6).

CORRECTION TO

"A CONSERVATIVE PROPERTY OF BINOMIAL TESTS"

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In the proof of inequality (1) of the above note (*Ann. Math. Stat.*, Vol. 31 (1960), pp. 1205–1207) it is tacitly assumed, near equation (4), that P can be a maximum only if $\Pr(S_{n-1} \geq a_n)$ is a maximum for any given π_n . I am indebted to Dr. W. Hoeffding for pointing this out. His proof, cited in my note, establishes the inequality without such an assumption.

ACKNOWLEDGMENT OF PRIORITY

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In connection with my article "An optimum property of maximum likelihood estimation" (*Ann. Math. Stat.*, Vol. 31 (1960), pp. 1208–1211), I wish to ac-