# CORRECTION NOTES

## CORRECTION TO "GENERALIZATIONS OF A GAUSSIAN THEOREM"

By Paul S. Dwyer

*University of Michigan*

The following correction should be made to the paper cited in the title (*Ann. Math. Stat.*, Vol. 29 (1958), pp. 106–117). The letters $e$ and $\epsilon$ appear interchangeably in sections 8 and 9. The values they represent are really the values of $\epsilon$ with $\theta = \theta^*$. Accordingly it would be much better if the $\epsilon$ at the beginning of the second sentence of section 8 on page 113 were replaced by $e = A\theta^* - x$, and each remaining $\epsilon$ in section 8 and section 9 were changed to $e$. I am indebted to M. M. Rao who called this to my attention.

## CORRECTION TO AND COMMENT ON "EQUALITY OF MORE THAN TWO VARIANCES AND OF MORE THAN TWO DISPERSION MATRICES AGAINST CERTAIN ALTERNATIVES"

By R. Gnanadesikan[1]

*The Procter & Gamble Co.*

This note is motivated by a desire to clarify certain points in my paper [1]. In Section 4 of [1], the region of acceptance, (4.3), of a test for the null hypothesis $H_0:\Sigma_1 = \Sigma_2 = \cdots = \Sigma_k = \Sigma_0$ is in error. The central result, which should have been emphasized, was (5.5) of [1] which, of course, is an exact probability statement with preassigned probability $1 - \alpha$. Starting from (5.5), however, one obtains as the implied acceptance region for $H_0$ not (4.3), but the following intersection region:

$$\text{(A)} \qquad \frac{c_{\max}(S_j)}{c_{\min}(S_0)} \geqq \lambda_{j1} \quad \text{and} \quad \frac{c_{\min}(S_j)}{c_{\max}(S_0)} \leqq \lambda_{j2}, \qquad j = 1, 2, \cdots, k,$$

where

$$\lambda_{j1} < \lambda_{j2} \quad \text{and} \quad \frac{c_{\min}(S_j)}{c_{\max}(S_0)} \leqq \frac{c_{\max}(S_j)}{c_{\min}(S_0)}.$$

Since (A) is obtained by implication from (5.5) of [1], it is, of course, true that this acceptance region will have a probability under the null hypothesis of at

[1] Now with the Bell Telephone Laboratories, Inc., Murray Hill, New Jersey.