

## CORRECTION

### OPTIMUM BOUNDS FOR THE DISTRIBUTIONS OF MARTINGALES IN BANACH SPACES

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The correct expression of the optimal Bernstein bound in Theorems 3.3 and 8.6 in Pinelis (1994) must be

$$\exp\left\{-\frac{r^2}{B^2 + \Gamma r + B\sqrt{B^2 + 2\Gamma r}}\right\};$$

thus, the first entry of  $\Gamma r$  here is missing in Pinelis (1994). Similarly, terms  $2\Gamma r$  and  $\Gamma z$  are missing in the exponent on page 1705 in Pinelis (1994) and in Theorem 9 in Pinelis and Utev (1989), respectively. Hence, the expression  $10^{-2\sqrt{2}} < (1.5) \times 10^{-3}$  in Pinelis (1994) on line 4 of page 1705 must be replaced by  $10^{-2}$ .

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#### REFERENCE

PINELIS, I. F. and UTEV, S. A. (1989). Exact exponential bounds for sums of independent random variables. *Theory Probab. Appl.* **34** 340–2346.

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