# ACKNOWLEDGMENT OF PRIORITY

## ON THE INTEGRAL OF THE ABSOLUTE VALUE OF THE PINNED WIENER PROCESS

By L. Shepp

*The Annals of Probability* (1982) **10** 234–239

I recently became aware that the results of the paper "On the asymptotic distribution of a statistic arising in testing the homogeneity of two samples," by D. M. Cifarelli and E. Regazzini [*Giornale Degli Economiste* (1975) March/April 233–249] completely anticipated those of my paper. I apologize for this oversight. The methods differ.

The companion paper of S. O. Rice, "The integral of the absolute value of the pinned Wiener process—calculation of its probability density by numerical integration" [*The Annals of Probability* (1982) **10** 240–243] was not anticipated.

AT&T Bell Laboratories
600 Mountain Avenue
Murray Hill, New Jersey 07974-2070