

# CORRECTION NOTE

## CORRECTION TO

### “WEAK CONVERGENCE OF A TWO-SAMPLE EMPIRICAL PROCESS AND A NEW APPROACH TO CHERNOFF-SAVAGE THEOREMS”

BY RONALD PYKE AND GALEN SHORACK

*University of Washington*

In the above paper (*Ann. Math. Statist.* **39** 755–771), Lemma 2.4 is incorrect as it stands. It requires  $q$  to be continuous. Since every  $q \in \mathbf{Q}$  majorizes a continuous member of  $\mathbf{Q}$ , assume throughout the paper, without loss of generality, that  $q$  is continuous.

In Corollary 4.1 it is necessary to add the assumption that the finite set of points referred to in the proof has zero  $\nu$ -measure.

For Proposition 5.1, the function  $|J|$  must be defined as the mass function associated with the total variation measure  $|\nu|$ .

In defining several metric spaces of functions in the paper, the restriction to those functions where the metric is “well defined,” cf. (2.7) and (5.1), is ambiguous. The spaces should be restricted to those functions of finite distance from the zero function.

The authors appreciate the careful reading of this paper by R. Nathan (University of Washington) who has prepared an amplified list of errata.