

CORRECTION NOTE
VANISHING SHORTCOMING AND ASYMPTOTIC RELATIVE
EFFICIENCY

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In the statements of Theorem 5.1(c) and Theorem 5.2(c) a term $O(\log(nx_n^2))$ should be added. So, the correct version of these statements is as follows.

If $x_n \rightarrow 0$, $nx_n^2 \rightarrow \infty$, then for any $\rho \in (2, 3)$,

$$\log P_{\theta_0}(T_n \geq x_n \sqrt{n}) = -\frac{1}{2}nx_n^2 + O(nx_n^\rho) + O(\log(nx_n^2)).$$

The further statements in Theorems 5.1 and 5.2 continue to hold. The proofs of Theorems 5.1 and 5.2 are given in Inglot, Kallenberg and Ledwina [(1998), Sections 5.3 and 5.4]. In (5.5) of Lemma 5.1, and in Theorem 5.10(c) of Inglot, Kallenberg and Ledwina (1998), a term $O(\log(nx_n^2))$ is missing. With these modifications the proofs are still valid.

REFERENCE

INGLOT, T., KALLENBERG, W. C. M. and LEDWINA, T. (1998). Vanishing shortcoming and asymptotic relative efficiency. Memorandum 1467, Faculty of Mathematical Sciences, Univ. Twente.

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