

page 1002: In Proposition 1 read " $h(\cdot, \theta, \tau) \equiv 1^{(1)}(\cdot, \tau)$, $\tau \in \Theta$ " instead of " $h(\cdot, \theta, \tau) \equiv 1^{(1)}(\cdot, \theta)$, $\theta \in \Theta^e$."

page 1003: Theorem 5: Read "*all compact K*" instead of "*some compact K*" and " $|t| < c_K n^{1/2}$ " instead of " $t \in R$."

page 1007: In the formula for q_{21} add the term $+a_{10}a_{11}$.

page 1013: Lemma 4 (ii): Read

$$\lim_{A \rightarrow \infty} \sup_{\theta \in K} \sup_{|\tau - \theta| < \epsilon_K} E_{\theta}(|g(\cdot, \theta, \tau)|^s 1_{\{x \in X: |\theta(x, \theta, \tau)| > A\}}) = 0.$$

page 1016: Lemma 8: Assume that in addition the regularity conditions of Theorem 1 are fulfilled. In the formula for R_3^* add the term $+R_1R_2'$.

page 1017: Lemma 9: The proof contains a slip in (9.17). One has to assume L_4 instead of L_3 , furthermore that the conditions are fulfilled for $(\theta, \tau) \rightarrow h(x, \theta, \tau)$ as well as for $(\theta, \tau) \rightarrow h(x, \tau, \theta)$, and that $\tau_n = \theta + n^{-1/2}t$. The applications made of this Lemma remain valid.

page 1024, line 26 and page 1025, line 6: Read (6.2) instead of (6.4).

CORRECTION TO

"THE INVARIANCE PRINCIPLE FOR ONE-SAMPLE RANK-ORDER STATISTICS"

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In the above paper (*Ann. Statist.* 2 49–62) it has been correctly pointed out by Professor R. H. Berk that in Theorem 2.1, (2.8) is valid only when $F(x)$ is symmetric about 0. This naturally localizes the scope of the theorems to the usual case of distributions symmetric about zero. For distributions, not necessarily symmetric about origin, under the conditions of Chernoff and Savage [1], Sen and Ghosh [2] have obtained stronger invariance principles. The question remains open whether the Chernoff–Savage conditions can be replaced by the weaker conditions in this paper for arbitrary F .

REFERENCES

- [1] CHERNOFF, H. and SAVAGE, I. R. (1958). Asymptotic normality and efficiency of certain nonparametric test statistics. *Ann. Math. Statist.* 29 972–994.
 [2] SEN, P. K. and GHOSH, M. (1973). A Chernoff–Savage representation for rank order statistics for stationary ϕ -mixing processes. *Sankhyā Ser. A* 35 153–172.