NOTE

CORRECTION TO

"COMPARISON OF SOME BOUNDS IN ESTIMATION THEORY"

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Professors Kei Takeuchi and Masafumi Akahira have kindly pointed out the falsity of the statement "On the other hand, any unbiased estimator $t(X)$ of every estimable (nonconstant) $\tau(\theta)$ has $\mathrm{Var}_\theta(t(X)) > 0$ for all θ" in the example preceding Theorem 4.1 of our article (*Ann. Statist.* 4 755–765). For instance, the estimator $[X_1 + \frac{1}{2}]$, where $[a]$ denotes the largest integer not exceeding a, is unbiased for $\tau(\theta) = \theta$, and $\mathrm{Var}_\theta([X_1 + \frac{1}{2}]) = (\theta - [\theta])(1 - \theta + [\theta])$ which is of course zero when θ is an integer. In fact, this shows that the bound $C(\theta)$ of the paper can be sharp even in nonregular families. This correction does not affect any other part of the article.