

CORRECTION TO "ESTIMATION OF PARAMETERS IN A LINEAR MODEL"

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While the results of theorems and corollaries are correct, some typographical errors have occurred in the proofs of the paper [*Ann. Statist.* 4 1023–1037], which should be corrected as follows.

Equation (2.7). Replace = by \supset .

In the line above equation (3.6) replace ' $t_0 \sim \theta$ ' by ' t_0 be better than t '.

Theorem 3.2 on page 1028. In the statement of the theorem add at the end: and $V(p - q) \neq 0$ if $p \neq q$. Replace ' \leq ' in equations (3.15) and (3.16) by ' $<$ '. Replace ' $(1 - c^2)$ ' by ' $(1 - c)^2$ ' in equations (3.14) and (3.15). In line 12 from the bottom change ' $0 \leq c \leq 1$ ' to ' $-1 \leq c < 1$ '.

To make the proof of Theorem 3.2 more intelligible it may be added that the only competitors to $q'Y$ are of the form

$$p'Y + c(q' - p')Y, \quad \text{where } -1 < c < 1.$$

Equation (3.17). Replace the right hand side by

$$\sigma^2 \text{tr } L'L + \theta'(S - L)'(S - L)\theta.$$

Second line below equation (3.17). Replace 'iff' by 'only if'.

Line below equation (4.18) and second line below (4.10). The word complete is not intended to have technical connotation and may be dropped to avoid confusion. However, it may be noted that the class of generalized BHLE's is complete in the class of homogeneous linear estimators in view of the representation (4.10) and Theorem 3.1, which actually proves that admissible estimators are complete.

Equation (5.3). Replace by

$$\theta^{(m)} = H^{-1}(V + H^{-1})^{-1}Y = (V^{-1} + H)^{-1}V^{-1}Y.$$

Equations (6.9), (6.10), (6.11). Replace β by $K\beta$ wherever β appears singly.

Change of spelling. Replace Hoel by Hoerl on pages 1023 and 1037.

I am thankful to Dr. Roy LaMotte for drawing my attention to some of the typographical errors and incompleteness in the proof of the sufficiency condition of Theorem 3.2 when V is singular.

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