CORRECTION

ADJUSTMENT BY MINIMUM DISCRIMINANT INFORMATION

By Shelby J. Haberman

Annals of Statistics (1984) **12** 971–988

Anne Sheehy of the Department of Statistics, University of Washington, noted a number of corrections in this article. The corrections are listed below by page.

Page 975. The first summation in (1.23) should be deleted.

Page 977. In the display before (1.35), T should be preceded by a comma rather than by a right parenthesis.

Page 981. In the proof of Theorem 1, $P(U)$ should be $PT^{-1}(U)$ and $P(U_j)$ should be $PT^{-1}(U_j)$.

Page 982. On the second line, the numeral 7 should be omitted. In the statements of Theorem 3 and Lemma 1, N is an open neighborhood of 0 rather than of θ. In the second to last line of the proof of Theorem 3, $\ell_n(\theta)$ should appear rather than $\ell n(\theta)$.

Page 983. Theorem 4 should refer to Lemma 1 rather than to Lemma 2. In the proof of Corollary 1, Theorem 4 rather than Theorem 2 applies.

Page 984. In (4.2), the normal mean should be 0 rather than θ.

Page 985. In (4.13), x_k is defined for k from 1 to $b' = \dim H$ rather than for k from 1 to b. In (4.14), summations should be from 1 to b' rather than from 1 to b. The summands of (4.14) should be squared. In (4.15), $(\mathbf{x}, \not{\Sigma}\mathbf{x})$ should be $(\mathbf{x}, \not{\Sigma}^*\mathbf{x})$.

Page 986. In (4.17), Θ_D should be replaced by γ_D. In (4.19), $\mathbf{X}$ should be replaced by $\mathbf{X}_i$. In (4.20), $F(D)$ should be replaced twice by $F_{0n}(D)$.

Department of Mathematics
Northwestern University
Evanston, Illinois 60201

358