

CORRECTION

SECOND ORDER APPROXIMATION TO THE RISK OF A SEQUENTIAL PROCEDURE

BY ADAM T. MARTINSEK

Annals of Statistics (1983) 11 827–836

In the Remark on page 834, the two asymptotic approximations for the regret are incorrect. The first one should be

$$2\beta + (\beta^2/4 - \beta)E\{(Z_1^2 - 1)^2\} + (\beta^2 + \beta)E^2(Z_1^3) + o(1)$$

and the second should be

$$2\beta + (\beta^2/4 - \beta)E\{(Z_1^2 - 1)^2\} + (\beta^2 + \beta)E^2(Z_1^3) \pm (2 + \beta) + o(1).$$

As noted by Woodroffe (1985), the second order approximation given in Theorem 1 of my paper (corresponding to $\beta = 1$) coincides with his asymptotic lower bound for $M_A(\mathcal{F}_0)$, as defined in his paper, in the nonparametric case. The first corrected expression above agrees with Woodroffe's asymptotic lower bound for all $\beta > 0$.

REFERENCE

WOODROFFE, M. (1985). Asymptotic local minimaxity in sequential point estimation. *Ann. Statist.* 13 676–688.

DEPARTMENT OF STATISTICS
UNIVERSITY OF ILLINOIS
URBANA, ILLINOIS 61801

Received September 1985.