

ERRATUM TO “CHARACTERIZATION OF POSITIVELY CORRELATED SQUARED GAUSSIAN PROCESSES”

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The proof of Theorem 1.1 in [1] contains two errors located respectively in (2.2) and the choice of the function F in (2.6), (2.7). One could possibly get around the second error by another choice of F , but the first error (2.2) is unfixable and ruins the guiding idea of the proof. The error in (2.2) is based on the elementary fact that the product of two decreasing functions might not be decreasing.

I thank H. Finner and M. Roters for alerting me about this errors and providing counterexamples to Theorem 1.1 [3]. Hence Theorem 1.1 is false. The question of the characterization of positive association for squared Gaussian vectors, raised by S. Evans in [2], is still open.

REFERENCES

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- [3] FINNER, H. and ROTERS, M. On positive association of absolute-valued and squared multivariate Gaussians beyond MTP_2 . Preprint.