

CORRECTION TO
“ASYMPTOTIC RESULTS FOR ESTIMATORS IN A SUBCRITICAL
BRANCHING PROCESS WITH IMMIGRATION”

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The constant k_2 in the theorem of the above paper (*Ann. Probability* 4 319–325) is incorrect. It should be

$$k_2 = \frac{\mu(1 - \lambda_1^2)}{c^2} \left[\sigma_1^2 \gamma + \frac{c^4}{1 - \lambda_1^2} \left\{ 1 - \frac{2\sigma_1^2}{\lambda_2(1 + \lambda_1)} \right\} + \frac{c^6}{\lambda_2^2(1 + \lambda_1)^2} \right]^{\frac{1}{2}}.$$

as may be seen by noting

$$n^{\frac{1}{2}}(\hat{\lambda}_{2,n} - \lambda_2) = d_n n^{-\frac{1}{2}} \mu \sum_{i=1}^n N_i + \theta_n$$

where

$$N_i = \left(X_i - \frac{c^2 \lambda_2^{-1}}{1 + \lambda_1} - \mu \right) (\lambda_1 X_i + \lambda_2 - X_{i+1}),$$

$$d_n^{-1} = \sum_{i=1}^n (X_i - n^{-1} S_n)^2,$$

$$\theta_n \rightarrow 0 \quad \text{in probability,}$$

and using the methods on page 324.