

PROPERTIES OF STUDENT'S t AND OF THE BEHRENS-FISHER SOLUTION TO THE TWO MEANS PROBLEM

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Mark J. Schervish of Carnegie-Mellon University has pointed out the following error. The second sentence on page 967, "Since . . . infinity.", should be replaced by "Using the known functional form of $f(x; \mu, \theta)$, the last ratio of two integrals is

$$(2\pi)^{-1/2} \theta^{k/2} n^{-k/2} \int_{-\infty}^{\infty} |z|^k \exp(-1/2 z^2) dz$$

which is bounded for $\theta < R$, $k \leq 2$ and fixed n . Thus (4) gives an upper bound for $\beta_\gamma^m(x)/\beta_\gamma(x)$ which tends to unity uniformly in x as m tend to infinity."

The error is that the integrals in the numerator and denominator are not free of s^2 as indicated. However, the ratio of integrals is free of s^2 , so the remainder of the proof is unaffected.

Three typographical errors have been pointed out by a referee: a factor $1/K(-1/2n)$ has been omitted in expressions seven and eight lines from the bottom of page 965; the exponent in the denominator in the second line on page 966 ought to be " $1/2n - 1 - \gamma$ ", not " $1/2 - 1 - \gamma$ "; and "Feddersen" should replace "Fedderson" on pages 964 and 970.

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SIMULTANEOUS CONFIDENCE BOUNDS

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The main results of this paper are in error. An alternative treatment of the subject, with proposed replacements for my results, may be found in an unpublished report "Two Approaches to Constructing Simultaneous Confidence Bounds for Quantiles" by M. Csörgő and P. Révész.

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