CORRECTION NOTE
VANISHING SHORTCOMING AND ASYMPTOTIC RELATIVE EFFICIENCY

The Annals of Statistics (2000) **28** 215–238

By Tadeusz Inglot, Wilbert C. M. Kallenberg and Teresa Ledwina

Wrocław University of Technology, University of Twente and Polish Academy of Sciences

In the statements of Theorem 5.1(c) and Theorem 5.2(c) a term $O(\log(nx_n^2))$ should be added. So, the correct version of these statements is as follows.

If $x_n \to 0$, $nx_n^2 \to \infty$, then for any $\rho \in (2, 3)$,

$$\log P_{\theta_0}\left(T_n \geq x_n\sqrt{n}\right) = -\tfrac{1}{2}nx_n^2 + O\left(nx_n^\rho\right) + O\left(\log\left(nx_n^2\right)\right).$$

The further statements in Theorems 5.1 and 5.2 continue to hold. The proofs of Theorems 5.1 and 5.2 are given in Inglot, Kallenberg and Ledwina [(1998), Sections 5.3 and 5.4]. In (5.5) of Lemma 5.1, and in Theorem 5.10(c) of Inglot, Kallenberg and Ledwina (1998), a term $O(\log(nx_n^2))$ is missing. With these modifications the proofs are still valid.

REFERENCE

Inglot, T., Kallenberg, W. C. M. and Ledwina, T. (1998). Vanishing shortcoming and asymptotic relative efficiency. Memorandum 1467, Faculty of Mathematical Sciences, Univ. Twente.

T. Inglot
Institute of Mathematics
Wrocław University of Technology
Wyb. Wyspiańskiego 27
50-370 Wrocław
Poland
E-mail: inglot@neyman.im.pwr.wroc.pl

W. C. M. Kallenberg
Faculty of Mathematical Sciences
University of Twente
P. O. Box 217
7500 AE Enschede
The Netherlands
E-mail: w.c.m.kallenberg@math.utwente.nl

T. Ledwina
Institute of Mathematics
Polish Academy of Sciences
Ul. Kopernika 18
51-617 Wrocław
Poland
E-mail: ledwina@neyman.im.pwr.wroc.pl