

CORRECTION

SPECTRAL ANALYSIS FOR HARMONIZABLE PROCESSES

BY KEH-SHIN LII AND MURRAY ROSENBLATT

The Annals of Statistics (2002) **30** 258–297

In the statement of Theorem 5.3, page 273, $f_{a,b}(a'\eta' + \omega' + 2\pi k)$ should be replaced by $f_{a,b}(\alpha'\eta' + \omega' + 2\pi k)$ and $f_{a',b'}(a'\eta' + \omega' + 2\pi k')$ by $f_{a',b'}(\alpha'\eta' + \omega' + 2\pi k')$. The theorem holds in the non-Gaussian case if

$$\sup_t \sum_{\tau, \tau'} |\text{cum}(X_t, X_\tau, X_{t'}, X_{\tau'})| < \infty.$$

On the same page $f_{1,0}(\eta + \omega)$ should be replaced by $f_{1,0}(\alpha\eta + \omega)\ell(\alpha)$.

From page 292 on, wherever $a'\eta' + \omega'$ occurs it should be replaced by $\alpha'\eta' + \omega'$.

DEPARTMENT OF STATISTICS
 UNIVERSITY OF CALIFORNIA, RIVERSIDE
 RIVERSIDE, CALIFORNIA 92521
 E-MAIL: ksl@gauss.ucr.edu

DEPARTMENT OF MATHEMATICS
 UNIVERSITY OF CALIFORNIA, SAN DIEGO
 LA JOLLA, CALIFORNIA 92093
 E-MAIL: mrosenblatt@ucsd.edu