

## CORRECTION

### ASYMPTOTIC EXPANSIONS FOR THE ERROR PROBABILITIES OF SOME REPEATED SIGNIFICANCE TESTS

BY MICHAEL WOODROOFE AND HAJIME TAKAHASHI

*Annals of Statistics* (1982) **10** 895–908

The expression for the constant  $K_1$  in equation (9) of [1] is incorrect. The correct expression is  $K_1 = 2\delta_1^{-1}S_1(\delta_1)\exp[-2S_0(\delta_1)]$ , where  $S_0$  and  $S_1$  are as described immediately following (9).

This change affects column four of Table 2 and column five of Table 3. With the correct value of  $K_1$ , the second-order approximations agree with the Monte-Carlo estimates better than the reported values in eleven of the fourteen cases considered.

## REFERENCE

- [1] WOODROOFE, M. and TAKAHASHI, H. (1982). Asymptotic expansions for the error probabilities of some repeated significance tests. *Ann. Statist.* **10** 895–908.

DEPARTMENT OF STATISTICS  
UNIVERSITY OF MICHIGAN  
ANN ARBOR, MICHIGAN 48109

DEPARTMENT OF ECONOMICS  
TOYAMA UNIVERSITY  
TOYAMA, JAPAN 930

---

Received December 1984.