by Theorem 1

$$\geqq \Pr\{y_{in}^2 \leqq [c_i^2/(n-1)][\textstyle\sum_{j=1}^{n-2} (\sum_k b_{ik}y_{kj})^2 + y_{in-1}^2],$$
$$i = 1, \cdots, m\}$$
$$\vdots$$
$$\geqq \Pr\{y_{in}^2 \leqq [c_i^2/(n-1)] \textstyle\sum_{j=1}^{n-1} y_{ij}^2, i = 1, \cdots, m\}$$

by repeated application of Lemma 2

$$= \textstyle\prod_1^n \Pr\{|y_{in}| \leqq [c_i/(n-1)^{\frac{1}{2}}][\sum_{j=1}^{n-1} y_{ij}^2]^{\frac{1}{2}},$$
$$i = 1, \cdots, m\}$$
$$= \textstyle\prod_1^n \Pr\{|z_i| \leqq c_i\}.$$

This proves:

THEOREM 2. *If* $z_i = n^{\frac{1}{2}}(m_i - \mu_i)/s_i$, *then*

$$\Pr\{|z_i| \leqq c_i, i = 1, \cdots, m\} \geqq \textstyle\prod_1^m \Pr\{|z_i| \leqq c_i\}$$

4. Acknowledgment. I would like to thank the referee for pointing out reference [2].

REFERENCES

[1] DUNN, OLIVE JEAN. (1958). Estimation of the means of dependent variables. *Ann. Math. Statist.* **29** 1095–1111.

[2] SIDAK, ZBYNEK (1965). Rectangular confidence regions for means of multivariate normal distributions. 35th Session of the International Statistical Institute, Belgrade.

CORRECTION NOTE

CORRECTION TO

CALCULATION OF EXACT SAMPLING DISTRIBUTION OF RANGES FROM A DISCRETE POPULATION

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Correction to page 530, *Ann. Math. Statist.* **26**, 530–532, the lower limit on the summation in equation (2) should read $j = i$ not $j = 1$, as it was printed.