CORRECTION TO

"ASYMPTOTIC RESULTS FOR ESTIMATORS IN A SUBCRITICAL BRANCHING PROCESS WITH IMMIGRATION"

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The constant k_2 in the theorem of the above paper (Ann. Probability 4 319-325) is incorrect. It should be

$$k_2 = rac{\mu(1-\lambda_1^2)}{c^2} igg[\sigma_1^{\ 2} \gamma + rac{c^4}{1-\lambda_1^{\ 2}} igg\{ 1 - rac{2\sigma_1^{\ 2}}{\lambda_2(1+\lambda_1)} igg\} + rac{c^6}{\lambda_2^{\ 2}(1+\lambda_1)^2} igg]^{rac{1}{2}} \, .$$

as may be seen by noting

$$n^{\frac{1}{2}}(\hat{\lambda}_{2,n}-\lambda_{2})=d_{n}n^{-\frac{1}{2}}\mu\sum_{i=1}^{n}N_{i}+\theta_{n}$$

where

$$egin{align} N_i &= \left(X_i - rac{c^2 \lambda_2^{-1}}{1+\lambda_1} - \mu
ight) (\lambda_1 X_i + \lambda_2 - X_{i+1}) \ , \ & d_n^{-1} &= \sum_{i=1}^n \left(X_i - n^{-1} S_n
ight)^2 \ , \ & heta_n & o 0 \quad ext{in probability}, \ \end{cases}$$

and using the methods on page 324.

The Annals of Probability.

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