CORRECTION

SECOND ORDER APPROXIMATION TO THE RISK OF A SEQUENTIAL PROCEDURE

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In the statement of Theorem 1 on page 828, and throughout the paper, the assumption that "the distribution of the X_i is nonlattice" should be replaced by "the distribution of $3/2 - (X_1 - \mu)^2/2\sigma^2$ is nonlattice," or equivalently "the distribution of $3 - (X_1 - \mu)^2/\sigma^2$ is nonlattice."

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