

CORRECTION NOTES

CORRECTION TO "A REMARK ON SEQUENTIAL DISCRIMINATION"

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I stated incomplete conditions for Theorem 2 in [1]. Dr. B. Weiss pointed this out to me. To correct the error, replace the first two sentences in Section 4 (*Ann. Math. Statist.* **38** 1666-1670) with the following.

"For Theorem 2, suppose that each \mathcal{A}_n is finitely generated. Suppose further that $A_1 \supset A_2 \supset \dots$ and A_n an atom of \mathcal{A}_n for all n imply $\bigcap_n A_n$ is non empty. Then any pairwise disjoint sequence of sets in \mathcal{A} whose union is Ω is empty from some time on, so there is no distinction between finite and countable additivity."

The first full paragraph on page 1668 should be corrected in a similar way, so the first sentence reads:

"If each \mathcal{A}_n is the σ -field generated by a countable partition; if $A_1 \supset A_2 \supset \dots$ and A_n an atom of \mathcal{A}_n for all n imply $\bigcap_n A_n$ is non empty; and each $P \cdot \Pi$ is countably additive: the situation is similar."

CORRECTION TO "PROBABILITY DENSITIES WITH GIVEN MARGINALS"

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On page 1243 of the *Ann. Math. Statist.* **39**, reference [3], change 315-324 to 179-188.

CORRECTION TO "A NOTE ON CONSERVATIVE CONFIDENCE INTERVALS FOR THE MEAN OF A MULTIVARIATE NORMAL"

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The statement after Lemma 2 on page 279 (*Ann. Math. Statist.* **38**) that the proof of Lemma 2 can be generalized to $m > 2$ is not true, so that Lemma 2 and Theorem 2 are only proved for $n = 2$. A proof of Theorem 2 in a special case is contained in a forthcoming paper by Z. Sidak.