CORRECTION TO "ON THE VALIDITY OF THE FORMAL EDGEWORTH EXPANSION"

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The second line in (2.19) should be replaced by the expression

$$\leq c \int_{(\partial B)^{d_\epsilon}} \phi_{\sigma^2}(v) \, dv + o(n^{-(s-2)/2}),$$

where c is some positive constant (i.e., c does not depend on n, ϵ or B), and the term $o(n^{-(s-2)/2})$ is independent of ϵ and B.

At the beginning of Section 2, it is stated that for proving Theorems 1 and 2 nonsingularity of the dispersion matrix V will be assumed without loss of generality. This is a little awkward, since the hypothesis of Theorem 2 guarantees that V is nonsingular. The point that should be made is that the linear independence of the functions $1, f_1, f_2, \cdots, f_k$ which is assumed in part (a) of Theorem 2 (and which implies nonsingularity of V) is not crucial for the validity of (1.15). This is explained in Remark 1.2.

REFERENCE

BHATTACHARYA, R. N. and GHOSH, J. K. (1978). On the validity of the formal Edgeworth expansion. *Ann. Statist.* **6** 434–451.

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