

CORRECTIONS FOR  
ESTIMATORS FOR THE PARAMETERS OF  
A FINITE MIXTURE OF DISTRIBUTIONS

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(b: From the bottom)

Page	Line	Old	New
107	2b	$g$	$\mathcal{Q}$
108	9		
	10		
	8b	$g$	$\mathcal{Q}$
	11b		
109	9	$F'_i(x, \theta_i)$	$F'(x, \theta_j)$
	4b	$F''_j(x, \theta_j)$	$F'''(x, \theta_j)$
109	6b	set of functions	set of <i>bounded</i> functions
110	8b	$\log(n/\sqrt{n})$	$\sqrt{\frac{\log \log n}{n}}$
111	2	$\log(n/\sqrt{n})$	$\sqrt{\frac{\log \log n}{n}}$
112	10b	$\frac{1}{n} \sum_{p=1}^n M_{ij}^{(q)}(x_p)$	$\frac{1}{n} \sum_q \sum_{p=1}^n \xi_{ij} M_{ij}^{(q)}(x_p)$
	9b	$[M + \rho_n]$	$M$
8b	Insert after $J_{0ij}$ :		$\left\{ \begin{array}{l} \text{and }  \xi_{ij}  \leq 1 \text{ for all } i, j,  \xi'  < 1 \\ \text{and } M \text{ is a bound of } M_{ij}^{(q)}(x). \end{array} \right.$
8b	Delete		$\left\{ \begin{array}{l} M = E_0 M_{ij}^{(q)}(X) \text{ and} \\ \rho_n = M - \frac{1}{n} \sum_{p=1}^n M_{ij}^{(q)}(x_p) \end{array} \right.$
5b	$\subset g$		$\subset \mathcal{Q}$

114 10b

Therefore  $\ddot{S}_n(\tilde{G}) \rightarrow J_0$

$$|S_n(\tilde{G}) - J_0| \leq |S_n(\tilde{G}) - S_n(G_0)| + |S_n(G_0) - J_0|.$$

Since  $S_n(G)$  is a continuous function of  $G$  and  $\tilde{G}$  is a convex combination of  $G_n$  and  $G_0$ ,

$$|S_n(\tilde{G}) - S_n(G_0)| \rightarrow 0 \text{ and}$$

$$|S_n(G_0) - J_0| \rightarrow 0$$

by (i). Hence  $|S_n(\tilde{G}) - J_0| \rightarrow 0$ .

115 2 Replace the entire line

By definition  $\ddot{S}_n(\tilde{G})$  is bounded.  
Hence

$$7 \quad g_1 \left| \sup_x P_G(x) - F_n(x) \right| \frac{1}{n} \sum_{i=1}^n \frac{\partial F(x, \theta_i)}{\partial \theta_1}$$

$$g_1 \sup_x |P_G(x) - F_n(x)| C,$$

where  $C$  is a bound of  $\frac{\partial F(x, \theta_i)}{\partial \theta_1}$ .

8 } 9 } deletes the 2 lines

$$11 \quad \sup |P_G(x)| < \lambda(n) \quad \sup |P_G(x) - F_n(x)| < \lambda(n)$$

$$\lambda(n) = \log n \quad \lambda(n) = \sqrt{\log \log n}$$

12 Delete "for  $\varepsilon > 0$ "

$$13 \quad \left\{ E \left| \frac{\partial F(x, \theta_i)}{\partial \theta_1} \right| + \varepsilon \right\} \log n$$

$$g_1 C_1 \sqrt{\log \log n}$$

where  $C_1$  is a bound for  $\frac{\partial F(x, \theta_1)}{\partial \theta_1}$ .

$$13 \quad \log n \quad \sqrt{\log \log n}$$

$$14 \quad \max \left\{ E_0 \left| \frac{\partial F(x, \theta_j)}{\partial \theta_j} \right| + \varepsilon, \ j=1, 2, \dots, m \right\}$$

$$15 \quad \max_j C_j$$

$$16 \quad \log n \quad \sqrt{\log \log n}$$