Corrigendum

Limit Theorem on the Self-Normalized Range for Weakly and Strongly Dependent Processes

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p. 276, line 17	After $B(d; X^{2*})$, add also $C(d; X)$
p. 276, line 18	Replace $X^*(fd)/A$ by $X^*(fd)/A - C(d; X)$
p. 276, line – 23	After ...space D , replace . by , and add such that $U(f, \infty) \neq fU(1, \infty)$.
p. 276, line – 15	Replace 0, by 0. and delete and add that $U(f, \infty) \neq fU(1, \infty)$.
p. 276, line – 5	Replace ∞ , by $\infty)$, and replace $\infty))$ by $\infty)$
p. 277, line 13	Replace with $2/d$ by as $d \rightarrow \infty$
p. 277, line 22	Delete $S(e^\phi d)$ and
p. 278, line – 12	Delete the second term in the equality
p. 278, line – 11	Replace] by $] ^2$
p. 279, Conjecture H	Replace $\sup_{d \rightarrow \infty}$ by $\limsup_{d \rightarrow \infty}$, $\inf_{d \rightarrow \infty}$ by $\liminf_{d \rightarrow \infty}$, and $\Pr\{\lim_{d \rightarrow \infty} Q(d)/\sqrt{d}\}$, in two places, by $\lim_{d \rightarrow \infty} \Pr\{d^{-0.5} Q(d) < x\}$
p. 280, line 8	After iid, add for $t=1, 2 \dots$
p. 280, line 24	Replace $Y(t)$ by $Y(fd)$
p. 281, in lemma 11	Replace $X^*(fd)$ by $X^*(t)$
p. 282, line 27	Replace $d^{2/2}$ by $d^{2/\alpha}$
p. 282, line – 10	Replace $Y(t-1)$ by $Y(t) - Y(t-1)$

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