ERRATA

“ON THE DISTRIBUTION OF THE MAXIMUM LATENT ROOT OF A POSITIVE DEFINITE SYMMETRIC RANDOM MATRIX”

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The Jacobian (3) of Lemma 1 (Ann. Inst. Statist. Math., 19 (1967), p. 2) should be changed from

$$J(S \rightarrow \lambda_1, \mathbf{h}_1, V) = |\lambda_1 I_{p-1} - V|$$

to

$$J(S \rightarrow \lambda_1, \mathbf{h}_1, V) = |\lambda_1 I_{p-1} - V| / \sqrt{1 - \sum_{i=2}^m h_{i1}^2}.$$

The error comes from the $J(dP_1 \rightarrow d\mathbf{h}_1) = 1$ (page 3, line 16). The all parts which appear in the decomposition (1) should be corrected.

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