CORRECTIONS TO “ON THE EMPIRICAL BAYES PROCEDURE (1)”

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The variances of $\hat{\omega}_1$ and $\hat{\omega}_1$ in the theorem on page 176 of the above paper (Ann. Inst. Statist. Math., 20 (1968), 169-185) which states that $\hat{\omega}_1$ and $\hat{\omega}_1$ are asymptotically normally distributed with the expected mean ω_1 , should be read as

$$\text{Var}(\hat{\omega}_1) = \frac{1}{12nA^2} + \frac{1}{nA^2} \left\{ \omega_1 \left(\int_{-\infty}^{\infty} F_0(x) dF_1(x) - \frac{1}{3} - A \right) - \omega_1^2 A \right\},$$

and

$$\begin{aligned} \text{Var}(\hat{\omega}_1) = \frac{1}{12nA^2} + \frac{1}{4nA^2} \left\{ (2\omega_1 - 1) \left(\int_{-\infty}^{\infty} F_0^2(x) dF_1(x) \right. \right. \\ \left. \left. - \int_{-\infty}^{\infty} F_1^2(x) dF_0(x) - 2A \right) - A^2(2\omega_1 - 1)^2 \right\}, \end{aligned}$$

respectively.

The second terms in the above expressions were left out.

The author wishes to thank Professor John W. Pratt, Harvard University, for pointing out these errors.