Erratum to: Global and multiple test procedures using ordered p-values – a review

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On page 8, we formulated a “Theorem on decisions of MTPs using cut-off tests and a critical matrix” by defining an index set

$$M = \{i \in \{1, \dots, n\} : p_{(n-i+j)} > d_{ij} \text{ for all } j = 1, \dots, i\}$$

and a decision rule using M .

In the context of this decision rule, the definition of M is not correct, due to an erroneous transfer of the notation from the diploma thesis by Klein (1998). It has to be replaced by

$$M = \{i \in \{1, \dots, n\} : p_{(n-j+1)} > d_{ij} \text{ for all } j = 1, \dots, i\}.$$

Then the proof can be performed using the same ideas as those used for the particular case $d_{ij} = (i - j + 1) \cdot \alpha / i$.

We are very grateful to Olivier Guilbaud for pointing out this error and for constructive discussions in order to find the correct formulation.

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