

Correction to “On A New Stopping Rule for Stochastic Approximation”

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Professor C.Z. Wei has brought the following points to our attention:

p. 539, Proof of Theorem 1. The displayed equation midpage should read:

$$\lim_{n \rightarrow \infty} \sum_{i=1}^n (x_i - \bar{x}_n)^2 / \log n \rightarrow \text{constant.}$$

The reference in the proof to Lai and Robbins (1978) is incorrect. A direct proof of the theorem can be found in Stroup (1979). A more general result containing this theorem as a special case may be found in Wei (1985).

p 540. Statement of Theorem 2. The following condition is needed for the proof to be valid in its present form:

The distribution of $\varepsilon(x)$ is Gaussian for each x . It is worth noting that this condition is not needed for subsequent results in the paper. This theorem is used only determine the stopping rule for the experimental sampling. If $\varepsilon(x)$ has some other distribution, then $2ku_n(k)$ converges in distribution to the k -fold convolution of the distribution of $\varepsilon^2(x)$.

Please note also that line 5 of Sect. 4.3 should read, “...procedures of Sect. 4.2 would be preferable...”.

Reference

Wei, C.Z.: Asymptotic Properties of Least Squares Estimates in Stochastic Regression Models. *Annals of Statistics* (1985, to appear).

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