the value of the expression (5). Since the mean of each $w_\alpha$ is equal to $n_\alpha/n$, this application of $E_W$ will produce the inequality

$$P(Z^T S^{-1} Z > c) \geqslant \frac{\Gamma\left(\frac{k+n}{2}\right)}{\Gamma\left(\frac{k}{2}\right)\Gamma\left(\frac{n}{2}\right)} \int_{\frac{c}{n}}^{\infty} x^{\frac{k}{2}-1} (1+x)^{-\frac{k+n}{2}} dx.$$

This, however, is true only under the condition (12), which holds a priori only in two cases, $k = 1$ and $k = 2$.

Remark to the Lemma. For $k = 1$, our lemma can be derived from [2]. For $k = 2$ this is a new result. For $k > 2$, in general, it does not hold. In the latter case, there are examples of systems of matrices $c_\alpha$ for which the inequality in (3) is reversed for all sufficiently small $c > 0$. It can be shown that for each given system of matrices $c_\alpha$, the inequality (3) is nevertheless satisfied if c is sufficiently large. But we could not obtain satisfactory conditions on c which ensure that either (3) or the reverse inequality holds. We therefore have to put the case $k > 2$ aside.

## LITERATURE CITED


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2. J. Hajek, "Inequalities for the generalized Student's distribution and their applications," Selected Translations Math. Stat. and Prob., Vol. 2, AMS (1962), pp. 63-74.


## ERRATA

To the article "Stability Effect in Characterization of Distributions," by V. M. Zolotarev, Zapiski Nauchnykh Seminarov Leningradskogo Otdeleniya Matematicheskogo Instituta im. V. A. Steklova ANSSSR (Notes of Scientific Seminars of the V. A. Steklov Mathematical Institute, Leningrad Branch, Academy of Sciences of the USSR), Vol. 61, pp. 38-54, 1976 [Journal of Soviet Mathematics, Vol. 16, No. 5, pp. 1364-1377, 1981].

1) p. 1367. The form (5) of the pure problem is equivalent to (1) and (2) only under the additional condition of $\mu$-closure of the set A and $\nu$-closure of the set B.

2) p. 1367. In Definition 4, the inequalities $\alpha < 0$ and $\beta > 0$ should be interchanged.

3) p. 1368. Theorem 1 is wrong. Condition 4° should be replaced with condition 4* (as in Theorem 2, which is correct) or alternatively condition 3° should be replaced with condition 3* (the corresponding analog of Theorem 2 is mentioned in Remark 1).

4) p. 1370. In Lemma 1 the symbol $\prec$ should be replaced with the reverse symbol $\succ$.

5) pp. 1371-1377. In Examples 1-3 we use the criterion (1°, 2°, 3°, 4*) and not the criterion (1°, 2°, 3*, 4°) as stated. Thus for 3* read 4* and for 4° read 3° everywhere.

6) p. 1375. In the corollary of Lemma 7 omit the incorrect criterion (1°, 2°, 3°, 4°).

I would like to apologize to all the readers for these inaccuracies.

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