Corrigenda

Ferentinos K (1987) Shortest confidence intervals and UMVU estimators for families of distributions involving truncation parameters. Metrika 34:341–359.

In Theorem 2.1 p. 344 of the above paper, the interval given by

$$\left(R, \frac{R}{q_1}\right), \quad \text{(relation (2.7))}$$

where q_1 satisfies the equation

$$q_1^{n-1}[q_1(n-1)-n]+\alpha=0 \quad \text{(relation (2.8))}$$

is not quite shortest. The $(1-\alpha)$ shortest confidence interval is given by

$$\left(\frac{R}{q_2}, \frac{R}{q_1}\right),$$

where q_1, q_2 satisfy the equations

$$\left(\frac{q_1}{q_2}\right)^n = \frac{1-q_2}{1-q_1}, \quad n(q_2^{n-1}-q_1^{n-1})-(n-1)(q_2^n-q_1^n)=1-\alpha.$$

Numerical comparison has shown that the difference of the lengths of the two intervals is negligible.