Letter to the Editorial Board

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In [1], the new concept of the *average dimension* of a multidimensional function was introduced, which characterizes the complexity of the integrand when an integral is estimated by quasi-Monte Carlo methods. After the publication of [1], Professor Art. B. Owen (Stanford University) kindly sent me his paper [2], which was previously known to neither me nor my coauthors. That paper examines a fictitious *distribution of random dimensions* and the first moment of this distribution—the *mean dimension*. Thus, the first definition of the mean (average) dimension is due to Art. B. Owen.

REFERENCES

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2. R. Liu and A. B. Owen, "Estimating Mean Dimensionality of Analysis of Variance Decompositions," Am. Stat. Assoc. J. **101** (474), 712–721 (2006).