



Corrigenda: Robustness to Non-Normality of Regression Test

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Corrigenda

(1) *Biometrika* (1956), **43**, 456–8.

‘On the sum of squares of normal scores.’

By H. RUBEN

p. 457. In last line on right of equation (11), for $\frac{1}{\sqrt{(2\pi)}}$ read $\frac{1}{2\sqrt{\pi}}$.

On right-hand side of equation (12), for $(n-1)^k$ read $(n-1)^{-(k)}$ and for $(n-1)^{-(k)}$ read $(n+1)^{-(k)}$.

(2) *Biometrika* (1962), **49**, pp. 93–106.

‘Robustness to non-normality of regression tests.’

By G. E. P. BOX and G. S. WATSON

p. 97. (18) holds only if $E_p(f) = E(f)$.

p. 97. (19) should read $E_p(\mathbf{z}\mathbf{z}') = \{S_2/N(N-1)\} \{\mathbf{N}\mathbf{I} - \mathbf{1}\mathbf{1}'\}$
for $E_p(\mathbf{z}\mathbf{z}') = S_2/\{N(N-1)\} \{\mathbf{N}\mathbf{I} - \mathbf{1}\mathbf{1}'\}$.

p. 98. (24) should read $\Sigma M_{12}^2 = p - m$ for $\Sigma M_{12} = p - m$,
and $\Sigma M_{11}M_{22} = p^2 - m$ for $\Sigma M_{11}M_{32} = p^2 - m$.

p. 98. Two lines below (24), and again two lines above (28) on p. 99
should read $N(N+1)S_4$ for $N(N-1)S_4$.

p. 99. Line 6

should read $m = \sum_{u=1}^N M_{uu}^2$ for $m = \sum_{u=1}^N M_{uu}$.

On p. 99, following (27), the argument should proceed as follows:

Take the definition of the k 's to be that of the k 's of the w 's since Σ_{11}^{ij} is zero. Hence get (28) in terms of the k 's of the w 's and so get the desired form (29). Since C_x depends only on X through m , it can be asserted without error that the k 's may be taken as the k 's for the x 's. The formulae for the k 's of the x 's should be

$$(N-1)k_2^i = S_2^i, \quad (N-1)^{(3)}k_4^i = N(N+1)S_4^i - 3(N-1)(S_2^i)^2,$$

$$(N-1)^{(3)}k_{22}^{ij} = N(N+1)S_{22}^{ij} - (N-1)S_2^i S_2^j - 2(N-1)(S_{11}^{ij})^2.$$

(3) *Biometrika* (1963), **50**, pp. 459–98.

‘Table of percentage points of Pearson curves, for given $\sqrt{\beta_1}$ and β_2 , expressed in standard measure.’

By N. L. JOHNSON, ERIC NIXON, D. E. AMOS and E. S. PEARSON

p. 470. In the numerator of the expression

for dy/dx , equation (9), read $\beta_2 + 3$ for $\beta_1 + 3$.

(4) *Biometrika* (1963), **50**, 522–3.

‘Some inequalities on characteristic roots of matrices.’

By T. W. ANDERSON and S. DAS GUPTA

Some of the results in this paper have been published previously in somewhat different form. In particular (2.10) and (2.11) are special cases of Theorems 3.8 and 3.9 of ‘Extreme properties of eigenvalues of a Hermitian transformation and singular values of the sum and product of linear transformations’, by Ali R. Amir-Moéz (1956), *Duke Math. J.* **23**, 463–76.

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