

CORRECTION TO "BOUNDS ON EXPECTATIONS OF LINEAR SYSTEMATIC STATISTICS BASED ON DEPENDENT SAMPLES"

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To correct an error in our paper, the second paragraph of Section 4 should be replaced by the following paragraph.

Hawkins (1971) obtained results analogous to (4) for samples drawn without replacement from a finite population of n elements. His results include slightly better bounds for $\mu_{1:n}$ and $\mu_{n:n}$ using a classical result of Pearson and Chandra Sekar (1936), namely

$$(9a) \quad \mu_{1:n} \leq \mu - \sigma/(n-1)^{1/2}$$

and

$$(9b) \quad \mu_{n:n} \geq \mu + \sigma/(n-1)^{1/2}.$$

Under Hawkins' assumptions these bounds are achievable. Under the more general assumptions of Section 3, the best bounds obtainable are $\mu_{1:n} \leq \mu$ and $\mu_{n:n} \geq \mu$.

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REFERENCE

ARNOLD, BARRY C. and GROENEVELD, RICHARD A. (1979). Bounds on expectations of linear systematic statistics based on dependent samples. *Ann. Statist.* 7 220-223.

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