

**CORRECTIONS TO "ESTIMATION OF THE INVERSE COVARIANCE  
MATRIX: RANDOM MIXTURES OF THE INVERSE WISHART  
MATRIX AND THE IDENTITY"**

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An anonymous reviewer has kindly pointed out a minor error in each of Theorems 6.2 and 6.3. The required changes do not affect the substance of the arguments.

*Correction to Theorem 6.2, page 1273.* Condition (iv) should be changed to  $Q^* \geq (1/2)(1 + p^{-1})$ . (Note that this condition holds in particular if  $Q = I$ .) Beginning with line 15 from the bottom, the proof is now concluded with "or, after simplification,  $(4Ut'/p - 4t + at^2)(1 - Q^*) + (4t/p)(1 + p - 2pQ^*) \leq 0$ . The latter inequality follows from conditions (ii) and (iv), and the proof is complete."

*Correction to Theorem 6.3, page 1274.* Condition (ii) should be changed to " $t(U)$  a nondecreasing solution of  $at^2 - 2t + 4Ut'/p \leq 0$  and  $2Ut' \leq t$  where  $p \geq 2$ ". Also, the second term of (6.14) should be  $a(at^2 - 2t + 4Ut'/p)(p/U)^2$ . Finally, following line (6.14), we conclude the proof by stating: "The first term in (6.14) is negative by hypothesis. Since  $U \leq 1$ , we obtain an upper bound for the sum of the remaining terms: simply replace  $(p/U)^2$  and  $(p/U)$  by  $p^2$  and  $p$  respectively. A sufficient condition for this upper bound to be negative is seen to be  $p \geq 2$  (by simple algebra). The proof is now complete."

REFERENCES

- HAFF, L. R. (1979) Estimation of the inverse covariance matrix: random mixtures of the inverse Wishart matrix and identity. *Ann. Statist.* 7 1264-1276.

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