ADDENDUM to "ON THE STRONG LAW OF LARGE NUMBERS AND THE CENTRAL LIMIT THEOREM FOR MARTINGALES"

by
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After [1] was in page proof and had been returned to the printer, the referee pointed out to me that (2.1) of [1] was proved by Y. S. Chow in [2], and there used to prove Theorem 1 of [1]. The referee also noted that [3] should have been cited in my References to [1].

I wish to thank Professor A. Rényi for calling my attention to the following facts. In the statement of Theorems 6, 9, 10 and 12 of [1] the following condition should be inserted: "Assume that for large n the random variables \( \{X_n/n^{1/2}\sigma_1\} \) are infinitesimal in the sense of III.4 of [4]." As a consequence of this the statement: "Letting \( n \to \infty \) we see that (3.15) is true." in the proof of Theorem 9 of [1] should be replaced by: "Given that the sequence \( \{X_n\} \) of Theorem 9 satisfies the central limit theorem with norming factors \( \{n^{1/2}\sigma_1\} \) (Theorem 7), the sum of the error terms \( o(\sigma^2/n^t) \) is uniformly small in \( t \) and in the \( \{X_n/n^{1/2}\sigma_1\} \) distributions involved as \( n \to \infty \), and we see that (3.15) is true."

REFERENCES


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