

CORRECTIONS TO "FREQUENTIST VALIDITY OF
HIGHEST POSTERIOR DENSITY REGIONS IN
THE MULTIPARAMETER CASE"

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In the above titled paper (this Annals Vol. 45, No. 2 (1993), pp. 293–302),
equation (2.8) should read as

$$\pi(\theta | X) = \frac{\hat{\pi}}{N_{\pi}(X)} \left[\exp \left\{ -\frac{1}{2} W(\pi, X, h) + \frac{1}{2} n^{-1} G_5(\pi) \right\} + o(n^{-1}) \right].$$

A corresponding change should also be made in the equation just preceding (2.8).