

CORRECTIONS TO
 “ON A SPECTRAL ESTIMATE OBTAINED BY AN
 AUTOREGRESSIVE MODEL FITTING”

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In the above titled paper (this Annals 29(1977), 415-431), the following corrections should be made:

On page 420, line 15:

$$K^4/N \longrightarrow K^7/N$$

On page 429, line 10:

$$\begin{aligned} \|\mathbf{W}^{(K)}(X) - \mathbf{W}^{(K)}(X_K)\| &\leq \frac{\|\mathbf{W}^{(K)}(X_K)\|^2 \|\mathbf{W}^{(K)}(X_K)^{-1} - \mathbf{W}^{(K)}(X)^{-1}\|}{1 - \|\mathbf{W}^{(K)}(X_K)^{-1} - \mathbf{W}^{(K)}(X)^{-1}\| \|\mathbf{W}^{(K)}(X_K)\|} \\ &\longrightarrow \|\mathbf{W}^{(K)}(X) - \mathbf{W}^{(K)}(X_K)\| \\ &\leq \frac{\sqrt{2} \|\mathbf{W}^{(K)}(X_K)\|^2 \|\mathbf{W}^{(K)}(X_K)^{-1} - \mathbf{W}^{(K)}(X)^{-1}\|}{1 - \sqrt{2} \|\mathbf{W}^{(K)}(X_K)^{-1}\| \|\mathbf{W}^{(K)}(X_K)\|^2 \|\mathbf{W}^{(K)}(X_K)^{-1} - \mathbf{W}^{(K)}(X)^{-1}\|}. \end{aligned}$$