CORRECTION NOTE
VANISHING SHORTCOMING AND ASYMPTOTIC RELATIVE EFFICIENCY

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In the statements of Theorem 5.1(c) and Theorem 5.2(c) a term $O(\log(nx^2_n))$ should be added. So, the correct version of these statements is as follows.

If $x_n \to 0$, $nx^2_n \to \infty$, then for any $\rho \in (2, 3)$,

$$\log P_{\theta_0} \left( T_n \geq x_n \sqrt{n} \right) = -\frac{1}{2}nx^2_n + O(nx^\rho_n) + O \left( \log \left( nx^2_n \right) \right).$$

The further statements in Theorems 5.1 and 5.2 continue to hold. The proofs of Theorems 5.1 and 5.2 are given in Inglot, Kallenberg and Ledwina [(1998), Sections 5.3 and 5.4]. In (5.5) of Lemma 5.1, and in Theorem 5.10(c) of Inglot, Kallenberg and Ledwina (1998), a term $O(\log(nx^2_n))$ is missing. With these modifications the proofs are still valid.

REFERENCE


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