

Errata

Page	Line	Where is	Should be
1981	-21	$= \frac{1}{n} \sum_{i,j=1}^n Q(Y_i, Y_j; h)$	$= \frac{(2\pi)^d}{n} \sum_{i,j=1}^n Q(Y_i, Y_j; h)$
1984		Theorem 3 statement ⁽¹⁾	
1991	11	$\lim_{u \uparrow 1} \psi(u) = 1$	delete ⁽²⁾

(1) In order to obtain the consistency of the multiple test procedure against each fixed alternative distribution, at least one the test statistics $T_{n,3}$ or $T_{n,4}$ must be redefined as $4nI(S_n \text{ is singular}) + B(h)I(S_n \text{ is nonsingular})$, where $I(\cdot)$ is the indicator function, and $h = h_S$ for $T_{n,3}$, and $h = h_L$ for $T_{n,4}$ (cf. Csörgő, 1989).

(2) The limit $\lim_{u \uparrow 1} \psi(u) = 1$ occurs if $F_{T_{n,h}}$ is continuous for some $h \in H$, which happens in part b) of Lemma 1.