Errata

Page 1747, Line -8:

Correct sentence: "In this form the statistic $\mathrm{B}(h)$ was also considered by ..."

Page 1752, Theorem 3.2:

In order to obtain the consistency of the multiple test procedure against each fixed alternative distribution, at least one the test statistics $T_{n,2}$ or $T_{n,3}$ must be redefined as $4nI(S_n$ is singular)+B(h) $I(S_n$ is nonsingular), where $I(\cdot)$ is the indicator function, and $h=h_{\rm S}$ for $T_{n,2}$, and $h=h_{\rm L}$ for $T_{n,3}$ (cf. Csörgő, 1989).