ADDENDUM

A GENERALIZATION OF THE GLOBAL LIMIT THEOREMS OF R.P. AGNEW

(Published in Internat. J. Math. & Math. Sci.
Volume 11 No. 3, 1988, pages 355-374)

ANDREW ROSALSKY

Department of Statistics
University of Florida
Gainesville, FL 32611

After preparing the final version of this paper, the author has learned from Example 16.9, p. 160, of the recent book by J. Stoyanov (Counterexamples in Probability, John Wiley, Chichester, Great Britain, 1987) that a version of Corollary 2 had been obtained by G. Laube (Weak Convergence and Convergence in the Mean of Distribution Functions, Metrika 20 (1973), 103-105). However, the hypotheses of Laube's result are stronger than those of Corollary 2 in that he assumed that the function F_0 is a distribution function. The Example following the proof of Corollary 2 is very similar to Laube's example. Moreover, Laube proved the first assertion of Theorem 3 in the special case where $\phi(t) = |t|^r$ for some $r > 0$ and under the assumption that F_0 is a distribution function.