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Correction to “Experience in statistical decision problems”

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CORRECTION

to "Experience in statistical decision problems" (Václav Fabian, Antonín Špaček)

In the paper under the above title (Czech. Math. J. *6* (*81*), pp. 190—194) the assertion of the first paragraph of section 2 concerning the admissibility of the assumption $\mathsf{X} = (R_t, \mathfrak{B}_t, \mu)$ is false; hence lemma 1 and theorem 1 are incorrect. These fallacies can be removed by

1. Changing the definition of τ_1, τ_2 integrability in the following one: H is said to be τ_1, τ_2 integrable if it is a random variable on $\mathsf{X}^{[\tau_1, \tau_2]}$.

2. Replacing the first paragraph of section 2 by the sentence: "The following lemma is merely a probabilistic version of the Fubini theorem."

3. Reading "integrable" for "measurable" on line 22 of p. 193.

Now, lemma 1 is a direct consequence of the Fubini theorem, theorem 1 follows from lemma 1. Theorem 2, the main result of the paper, remains valid without change, for H (see the proof of theorem 2) is π_n, ϑ_n integrable in the new sense, too.

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