Erratum: "Expectation of quadratic forms in normal and nonnormal variables with applications" [*Journal of Statistical Planning and Inference* 140 (2010) 1193–1205]

Yong Bao
ybao@purdue.edu
Purdue University

Aman Ullah
aman.ullah@ucr.edu
UC Riverside

The following correction that was missed during proofreading should be made. The expression of $E(\prod_{i=1}^{4} Q_i)$ on page 1195 has some terms missing and the coefficient 4 before the third bracket should be inside. The following is the corrected expression, with the missed terms in red:

$$
\begin{aligned}
E(\prod_{i=1}^{4} Q_i) = {}& E(Q_1)E(Q_2 Q_3 Q_4) \\
& + [4\mu' A_1 A_2 \mu + 2\mathrm{tr}(A_1 A_2)]E(Q_3 Q_4) \\
& + [4\mu' A_1 A_3 \mu + 2\mathrm{tr}(A_1 A_3)]E(Q_2 Q_4) \\
& + [4\mu' A_1 A_4 \mu + 2\mathrm{tr}(A_1 A_4)]E(Q_2 Q_3) \\
& + [8\mu' A_1 A_2 A_3 \mu + 8\mu' A_1 A_3 A_2 \mu + {\color{red}8\mu' A_2 A_1 A_3 \mu + 8\mathrm{tr}(A_1 A_2 A_3)}]E(Q_4) \\
& + [8\mu' A_1 A_2 A_4 \mu + 8\mu' A_1 A_4 A_2 \mu + {\color{red}8\mu' A_2 A_1 A_4 \mu + 8\mathrm{tr}(A_1 A_2 A_4)}]E(Q_3) \\
& + [8\mu' A_1 A_3 A_4 \mu + 8\mu' A_1 A_4 A_3 \mu + {\color{red}8\mu' A_3 A_1 A_4 \mu + 8\mathrm{tr}(A_1 A_3 A_4)}]E(Q_2) \\
& + 16\mu' A_1 A_2 A_3 A_4 \mu + 16\mu' A_1 A_2 A_4 A_3 \mu + 16\mu' A_1 A_3 A_2 A_4 \mu + 16\mu' A_1 A_3 A_4 A_2 \mu \\
& + 16\mu' A_1 A_4 A_2 A_3 \mu + 16\mu' A_1 A_4 A_3 A_2 \mu + 16\mu' A_2 A_1 A_3 A_4 \mu + 16\mu' A_3 A_1 A_2 A_4 \mu \\
& + 16\mu' A_2 A_1 A_4 A_3 \mu + 16\mu' A_4 A_1 A_2 A_3 \mu + 16\mu' A_3 A_1 A_4 A_2 \mu + 16\mu' A_4 A_1 A_3 A_2 \mu \\
& + 16\mathrm{tr}(A_1 A_2 A_3 A_4) + 16\mathrm{tr}(A_1 A_2 A_4 A_3) + 16\mathrm{tr}(A_1 A_3 A_2 A_4).
\end{aligned}
$$

This does not affect results derived as well as numerical calculations in the paper. The authors thank Raymond Kan from the University of Toronto for pointing this out.