

ADDENDUM

to

SOME USEFUL MATRIX LEMMAS IN STATISTICAL ESTIMATION THEORY

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It has been brought to the attention of the authors that Lemma 1 of the above mentioned paper is a special case of a more general result proved by Bush and Olkin (1959). This result is also stated as an exercise in Bellman (1960, pg. 124).

R. Bellman (1960), *Introduction to Matrix Analysis*, McGraw-Hill, New York.

K. A. Bush and I. Olkin, (1959) "Extrema of quadratic forms with applications to statistics", *Biometrika*, Vol. 46, pg. 483-486.