International Statistical Review, (1986), **54**, 1, p. 115. Printed in Great Britain

Amendment

'Robust linear prediction in finite populations'

C.A. de B. Pereira and J. Rodrigues

International Statistical Review (1983), **51**, pp. 293–300

This paper includes the Lemma:

> A linear function $\omega'y$ is a best linear unbiased estimator of its expectation if and only if $V\omega$ belongs to the space generated by the columns of X.

It is stated that this result was given by Zyskind (1967). However, reference ought also to have been given to the paper by Rao (1967). In fact in the case of a general Gauss–Markoff model $\{y, X\beta, V\}$, where both X and V may be deficient in rank, a solution to this problem was originally presented by Rao in the invited talk given by him at the Fifth Berkeley Symposium on Mathematical Statistics and Probability in 1965 (Rao, 1967); see also Rao's (1968) rejoinder to comments of Watson (1967) and Zyskind (1967). Rao's criterion $X'VZ = 0$, where Z is any matrix generating the orthogonal complement of $C(X)$, is obviously equivalent to the criterion given by Zyskind (1967), who, in fact, refers to Rao (1967). Furthermore, it seems that the first statement of results in the direction of equality of least squares and best linear unbiased estimation were given in an abstract by Zyskind (1962), though for the case in which V is invertible.

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Linear Least Squares Regression

Geoffrey S. Watson

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On Canonical Forms, Non-Negative Covariance Matrices and Best and Simple Least Squares Linear Estimators in Linear Models

George Zyskind

The Annals of Mathematical Statistics, Vol. 38, No. 4. (Aug., 1967), pp. 1092-1109.

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