

# ADDENDUM TO "ON THE STRONG LAW OF LARGE NUMBERS AND THE CENTRAL LIMIT THEOREM FOR MARTINGALES"

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After [1] was in page proof and had been returned to the printer, the referee pointed out to me that (2.1) of [1] was proved by Y. S. Chow in [2], and there used to prove Theorem 1 of [1]. The referee also noted that [3] should have been cited in my References to [1].

I wish to thank Professor A. Rényi for calling my attention to the following facts. In the statement of Theorems 6, 9, 10 and 12 of [1] the following condition should be inserted: "Assume that for large  $n$  the random variables  $\{X_k/n^{1/2}\sigma_1\}$  are infinitesimal in the sense of III.4 of [4]." As a consequence of this the statement: "Letting  $n \rightarrow \infty$  we see that (3.15) is true." in the proof of Theorem 9 of [1] should be replaced by: "Given that the sequence  $\{X_k\}$  of Theorem 9 satisfies the central limit theorem with norming factors  $\{n^{1/2}\sigma_1\}$  (Theorem 7), the sum of the error terms  $o(t^2/n)$  is uniformly small in  $t$  and in the  $\{X_k/n^{1/2}\sigma_1\}$  distributions involved as  $n \rightarrow \infty$ , and we see that (3.15) is true."

## REFERENCES

1. Miklós Csörgö, *On the strong law of large numbers and the central limit theorem for martingales*, Trans. Amer. Math. Soc. **131** (1968), 259–275.
2. Y. S. Chow, *A martingale inequality and the law of large numbers*, Proc. Amer. Math. Soc. **11** (1960), 107–111.
3. Patrick Billingsley, *The Lindeberg-Lévy theorem for martingales*, Proc. Amer. Math. Soc. **12** (1961), 788–792.

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