Corrections to Chaganty (2003), JSPI, pp. 123-139.

1. Page 131, lines 8-11 should read:

It is interesting to note that the Eq. (20) *resembles* the optimal unbiased estimating equation in the sense of Godambe (1960) for estimating the correlation parameter α, because under the normality assumption we have $E(vec(\overline{\mathbf{U}})) = \sigma^2\, vec(\mathbf{R}(\alpha))$ and

$$\mathrm{Cov}(vec(\overline{\mathbf{U}})) = (\sigma^4/n)\,(\mathbf{I}_{p^2} + \mathbf{I}_{(p,\,p)})\,\mathbf{R}(\alpha) \otimes \mathbf{R}(\alpha).$$

2. Page 138, Eq. (A.1) should be

$$vec(\overline{\mathbf{U}}) \;\; is \;\; N\left(\sigma^2\, vec(\mathbf{R}(\alpha)), \quad \frac{\sigma^4\,(\mathbf{I}_{p^2} + \mathbf{I}_{(p,\,p)})\,\mathbf{R}(\alpha) \otimes \mathbf{R}(\alpha)}{n}\right) \tag{A.1}$$

where $\mathbf{I}_{p^2}$ is the identity matrix of order $p^2 \times p^2$, and $\mathbf{I}_{(p,\,p)}$ is the permuted identity matrix of order $p^2 \times p^2$ given by

$$\mathbf{I}_{(p,\,p)} = \begin{pmatrix} E'_{11} & \cdots & E'_{1p} \\ \vdots & \ldots & \vdots \\ E'_{p1} & \cdots & E'_{pp} \end{pmatrix}$$

where E_{jk} is a $p \times p$ matrix of zeros except for the $(j,\,k)$th element which equals one. See (1.5.24) of Vonesh and Chinchilli (1997, p. 22).