

Equation (A6) on page 1169 should be

$$\text{vec}(\bar{\mathbf{Z}}) \text{ is } AMVN \left(\frac{\sigma^2}{(1-\rho^2)} \text{vec}(\mathbf{R}(\alpha)), \frac{\sigma^4}{(1-\rho^2)^2} \frac{(\mathbf{I}_{p^2} + \mathbf{I}_{(p,p)}) \mathbf{R}(\alpha) \otimes \mathbf{R}(\alpha)}{n} \right) \quad (\text{A6})$$

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

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

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).