It is difficult to imagine situations where basing $S_n^{(i+1)}$ on $S_N^{(i)}$ would seriously distort the stationary distribution of the ARMS-within-Gibbs chain, especially in situations where full conditional distributions are nearly log-concave (see below). Nevertheless, since we can make no theoretical guarantees for this practice, it is best avoided. Instead, the same starting abscissae, S_n, might be used at each iteration of the Gibbs sampler. The ARS algorithm is remarkably insensitive to the choice of starting abscissae, so, in many applications, this will not present any problems. When fixed starting abscissae would result in a large number N of final abscissae, some limited exploration of $f(x|y^{(i)})$ may be necessary to determine an efficient $S_n^{(i+1)}$.

The above restriction does not apply to log-concave full conditional distributions. For such full conditionals, ARMS reduces to ARS, which returns samples exactly from $f(x|y^{(i)})$, independently of $S_n^{(i+1)}$. Thus, for log-concave full conditionals, starting abscissae may be chosen to depend in any way on $(x^{(i)}, y^{(i)})$.

Reference

Gilks, W. R. (1992) Derivative-free adaptive rejection sampling for Gibbs sampling. In *Bayesian Statistics 4* (eds J. M. Bernardo, J. O. Berger, A. P. Dawid and A. F. M. Smith), pp. 641–649. Oxford: Oxford University Press.

Corrigendum: Parametric Multiplicative Intensities Models Fitted to Bus Motor Failure Data

By J. K. LINDSEY†

Limburgs Universitair Centrum, Diepenbeek, Belgium

[*Appl. Statist.*, **46** (1997), 245–252]

It has been brought to my attention that Table 3 on p. 249 of the paper is incorrect. The corrected Table 3 follows. This error also induced small errors in the fitted values of Table 1, as can be seen by some slight discrepancies between them and the graphs in Fig. 1, which are correct.

I thank Dave McGeoghegan for informing me of the error.

TABLE 3
Parameter estimates for the final model for the bus motor failure data

	Estimates for the following failures:				
	1	*2*	*3*	*4*	*5*
β_0	−4.336	−2.521	−2.181	−1.847	−1.707
β_1	0.481	0.160	0.160	0.160	0.160

---

†*Address for correspondence*: Department of Biostatistics, Limburgs Universitair Centrum, 3590 Diepenbeek, Belgium.
E-mail: jlindsey@luc.ac.be