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Acknowledgement of Priority

Stationary covariances associated with exponentially convex functions

By Werner Ehm, Marc G. Genton and Tilmann Gneiting. *Bernoulli* (2003), **9**, 607–615

Professor Lutz Mattner has kindly informed us that our Theorem 1 is a classical result when expressed in terms of Laplace and Fourier transforms, rather than in terms of exponentially convex and entire positive definite functions. An early reference in the one-dimensional case is Lemma 2 of Marcinkiewicz (1938). Marcinkiewicz proves this result, but refers to it as 'connu' and cites Lévy (1937, p. 41) and Pólya (1920) in this regard. Linnik and Ostrovskiĭ (1977, pp. 174 and 364) state the general multivariate case in Theorem 6.1.4 and cite Ostrovskiĭ (1966) and Cuppens (1967) as independent original sources.

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