

Errata

Publication V

Equation (21) should be:

$$\Psi = \begin{bmatrix} \Lambda_0 + \langle \mathbf{A}^T \mathbf{A} \rangle & -\langle \mathbf{A} \rangle^T & & & & & \\ & \mathbf{I} + \langle \mathbf{A}^T \mathbf{A} \rangle & -\langle \mathbf{A} \rangle^T & & & & \\ & & \ddots & \ddots & \ddots & & \\ & & & -\langle \mathbf{A} \rangle & \mathbf{I} + \langle \mathbf{A}^T \mathbf{A} \rangle & -\langle \mathbf{A} \rangle^T & \\ & & & & -\langle \mathbf{A} \rangle & \mathbf{I} & \\ & & & & & & \ddots & \\ & & & & & & & \ddots & \\ & & & & & & & & -\langle \mathbf{A} \rangle^T & \mathbf{I} \end{bmatrix} + \begin{bmatrix} \mathbf{0} & & & & & & & & & \\ & \sum_{m \in \mathcal{O}_{:1}} \langle \tau_m \rangle \langle \mathbf{c}_m \mathbf{c}_m^T \rangle & & & & & & & & \\ & & \ddots & & & & & & & \\ & & & \ddots & & & & & & \\ & & & & \sum_{m \in \mathcal{O}_{:N}} \langle \tau_m \rangle \langle \mathbf{c}_m \mathbf{c}_m^T \rangle & & & & & \end{bmatrix}.$$

Equation (22) should be

$$\boldsymbol{\mu}_x = \begin{bmatrix} \boldsymbol{\mu}_0 \\ \boldsymbol{\mu}_1 \\ \vdots \\ \boldsymbol{\mu}_N \end{bmatrix} = \boldsymbol{\Sigma}_x \begin{bmatrix} \mathbf{v}_0 \\ \mathbf{v}_1 \\ \vdots \\ \mathbf{v}_N \end{bmatrix} = \boldsymbol{\Sigma}_x \mathbf{v}, \quad \text{where } \mathbf{v} = \begin{bmatrix} \Lambda_0 \mathbf{m}_0 \\ \sum_{m \in \mathcal{O}_{:1}} y_{m1} \langle \tau_m \rangle \langle \mathbf{c}_m \rangle \\ \vdots \\ \sum_{m \in \mathcal{O}_{:N}} y_{mN} \langle \tau_m \rangle \langle \mathbf{c}_m \rangle \end{bmatrix}.$$

The implementation used the correct equations, thus the experimental results were unaffected.