

Errata

Publication I

Equation (5b) should be

$$P_{i,k+1|k} = A_i P_{i,k|k} A_i^T + W_i.$$

In Section IV, Example 2, the comparison is based on the expected error covariance at the controller. Label of y-axis in Figures 4 and 5 should be “Percentage of reduction in the controllers’ error covariance”.