

Errata: ME233 reader 2013

1, on page LS-3, the set of equations right below LS-10. On the first line, $E[(x-x_{\text{hat}})....]$ should be $E[(x-x_{\text{hat}})^T]$

2, on Page KF-11 of the reader (several lines below equation (KF-52)), it should be the square root of 0.01203 instead of 0.01203. In equation (KF-10) on Page KF-3 of the reader, it should be $M(0) = E(\tilde{x}(0|-1)\tilde{x}(0|-1)^T) = X_0$.

3, equation (LS-4) on Page 29: $E[xx' | y=y_1]$ should read $E[x'x | y=y_1]$

4, on page PR-12: the right-hand side of (PR-50C) should be $(t)X(t)+X(t)A(t)^T+Bw(t)W(t)Bw(t)^T$

5, on pg LQG-5, in the text below LQG-23 I believe the text should read 'the minimization of J is equivalent to \hat{J} ' instead of "the minimization of J is equivalent to J".