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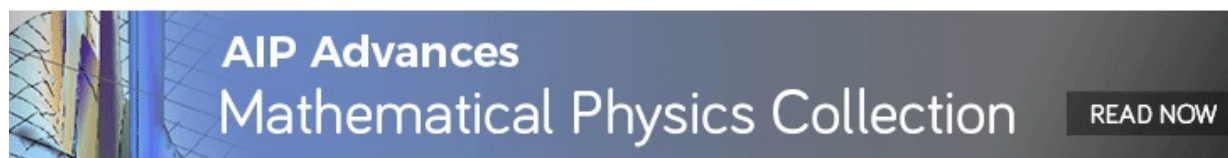
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In our recent paper,¹ with $\mathbf{w} = [w_1|w_2|\dots|w_n]^T$ and $\mathbf{b} = [b_1|b_2|\dots|b_n]$, we correct the following typographical error, which is important for correctly implementing the NVAR, discussed in Sec. VI and Appendix B. A typo occurred in Eq. (B3), which was a result of a problem of indexing the appearance of $\mathbf{b}_2 \circ \mathbf{b}_2$ in the second line of Eq. (B3), which should rather be $\mathbf{b}_1 \circ \mathbf{b}_2$. So, the correct equation is

$$B\mathbf{w} \circ B\mathbf{w} = (w_1\mathbf{b}_1 + w_2\mathbf{b}_2 + \dots + w_n\mathbf{b}_n) \circ (w_1\mathbf{b}_1 + w_2\mathbf{b}_2 + \dots + w_n\mathbf{b}_n)$$

$$= [\mathbf{b}_1 \circ \mathbf{b}_1 | \mathbf{b}_1 \circ \mathbf{b}_2 | \dots | \mathbf{b}_n \circ \mathbf{b}_n] \begin{bmatrix} w_1^2 \\ w_1 w_2 \\ \vdots \\ w_1 w_n \\ w_2 w_1 \\ w_2^2 \\ \vdots \\ w_n^2 \end{bmatrix} := P_2(B, B)p_2(\mathbf{w}, \mathbf{w}). \quad (1)$$

However, for the sake of clarity and to lay more emphasis on detail, we may write the term in the second line as

$$[\mathbf{b}_1 \circ \mathbf{b}_1 | \mathbf{b}_1 \circ \mathbf{b}_2 | \dots | \mathbf{b}_n \circ \mathbf{b}_n] = [\mathbf{b}_1 \circ \mathbf{b}_1 | \mathbf{b}_1 \circ \mathbf{b}_2 | \dots | \mathbf{b}_1 \circ \mathbf{b}_n | \mathbf{b}_2 \circ \mathbf{b}_1 | \mathbf{b}_2 \circ \mathbf{b}_2 | \dots | \mathbf{b}_{n-1} \circ \mathbf{b}_n | \mathbf{b}_n \circ \mathbf{b}_n]. \quad (2)$$

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REFERENCES

¹E. Bollt, “On explaining the surprising success of reservoir computing forecaster of chaos? The universal machine learning dynamical system with contrast to VAR and DMD,” *Chaos* 31(1), 013108 (2021).