- Page 17, line 11 from top should read: "We are given the joint pdf, $p_{\mathbf{x}}(\boldsymbol{x})$, of $\mathbf{x}$ and the task is to obtain the joint pdf, $p_{\mathbf{y}}(\boldsymbol{y})$, of $\mathbf{y}$.

- Page 17, last equation should read:

$$J(\mathbf{y};\mathbf{x}) = \begin{bmatrix} a_{11} & \dots & a_{1l} \\ a_{21} & \dots & a_{2l} \\ \vdots & \ddots & \vdots \\ a_{l1} & \dots & a_{ll} \end{bmatrix} = A.$$

- Page 23, Equation (2.73) should read:

$$\Sigma = U\Lambda U^T,$$

- Page 23, line 4 from bottom should read: "comprise the respective eigenvalues. We assume that ..."

- Page 24, Equation (2.77) should read:

$$\boldsymbol{y} := U^T(\boldsymbol{x} - \boldsymbol{\mu}).$$

- Page 25, line 3 from bottom should read: "where $\Gamma(\cdot)$ is the gamma function defined as,"

- Page 40, line 11 from bottom should read: "$|a| < 1$ guarantees that the magnitude of the root of the characteristic polynomial ....."