For corrections or clarifications of any notational and conceptual errors and confusions, please refer to my Ph.D. thesis titled "Distributionally Robust State Estimation", published by the National University of Singapore.

The thesis is accessible at GitHub

 $\underline{\text{https://github.com/Spratm-Asleaf/DRSE-PhD-Thesis}}$ or from the university's digital data bank

https://scholarbank.nus.edu.sg/handle/10635/229567

You are also invited to contact me via email.

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