Errata[1] for master's thesis
Stability of linear and non-linear Kalman filters (2014)
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p. 20   Figure 4.1 should have $\mathbf{q}_{k-2}$, $\mathbf{q}_{k-1}$ and $\mathbf{q}_k$ instead of $\mathbf{q}_{k-1}$, $\mathbf{q}_k$ and $\mathbf{q}_{k+1}$.

p. 22   The equation after (4.11) and the discussion related to it might be a bit misinformed.

pp. 23, 24   On page 23 the observability Gramian of the system (4.1) should have $\mathbf{R}^{-1}$ instead of $\mathbf{R}_i^{-1}$. Similar error is found on page 24 in the corresponding observability matrix.

p. 37   The part of Theorem 4.15 relating to the convergence of means is somewhat dubious.

p. 48   The last inequality of the page should have $\boldsymbol{\Pi}_k$ on its right-hand side.

p. 49   The last series of inequalities of the page should have

$$2\kappa' \left\| \boldsymbol{\xi}_k \right\|^3 \frac{1}{p_1} \left(f + \frac{fp_2 h^2}{\hat{r}} \right) + \frac{1}{p_1}(\kappa')^2 \varepsilon' \left\| \boldsymbol{\xi}_k \right\|^3$$

instead of

$$2\kappa' \left\| \boldsymbol{\xi}_k \right\|^3 \left(f + \frac{fp_2 h^2}{p_1 \hat{r}} \right) + \frac{1}{p_1}(\kappa')^2 \varepsilon' \left\| \boldsymbol{\xi}_k \right\|^3 .$$

p. 49   Equation (5.15) should be

$$\kappa_{\mathrm{nonl}} = \kappa' \frac{1}{p_1} \left(2 \left(f + \frac{fp_2 h^2}{\hat{r}} \right) \kappa' \varepsilon' \right) .$$

p. 57   The last inequality of the page should have $\mathbf{P}_{k+1}^-$ instead of $\mathbf{P}_{k+1}$ on its left-hand side. It would also be more consistent with the statement of Lemma A.2. to persist with a strict inequality.

p. 79   The right-hand side of (6.3) should have $d(\mu, \nu)$ instead of $d(\mu - \nu)$.