

Errata

- Page 254, last line. The equation that describes linear outputs,

$$\mathbf{y}_j[k] = \mathfrak{C}_j \mathbf{x}_j[k] + \mathfrak{D}_j u[k],$$

should instead be:

$$\mathbf{y}_j[k] = \mathfrak{C}_j \mathfrak{X}_j[k] + \mathfrak{D}_j u[k].$$

- Page 262, Step 3a. The first equation,

$$\hat{\mathbf{z}}^+[k] = \mathbb{E}[\mathbf{g}_z(\mathbf{X}_\gamma[k], u[k]) \mid \mathbb{V}_{\text{cell}}[k-1]],$$

should be:

$$\hat{\mathbf{z}}^+[k] = \mathbb{E}[\mathbf{g}_z(\mathbf{X}_\gamma[k], u[k]) \mid \mathbb{V}_{\text{cell}}[k]].$$