

**Known Errors in
Discrete Inverse and State Estimation Problems**

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P. 11. The reference to Eq. (6.1) should be to Eq. (1.20)

P. 14 The reference to Eq. (4.35) should be to Eq. (1.26)

P. 37 The 2 in the numerator of Eq. (2.61) should be omitted, and σ^2 in the exponent should be $2\sigma^2$. Thus the equation should be,

$$p_{r,\phi}(R, \Phi) = \frac{R}{2\pi} \frac{1}{\sigma^2} \exp(-R^2/2\sigma^2), \quad 0 \leq r, \quad -\pi \leq \phi \leq \pi$$

P. 106, 107. The uncertainty should be in terms of $\mathbf{V}\Lambda^{-2}\mathbf{V}^T$ rather than $(\mathbf{E}\mathbf{E}^T)^{-1}$

P. 128 The first term of the 3rd line of Eq. (2.393) should be $\mathbf{B}\langle\mathbf{y}\mathbf{y}\rangle\mathbf{B}^T$.

P. 138 In the first displayed equation of the example, replace $y(1) - y(2)$ by $y(2) - y(1)$.

P. 141 In the first line of Eq. (2.442), the $-\mathbf{x}$ term was omitted, so that it should read instead as,

$$= \left\langle (\mathbf{L}_a(\tilde{\mathbf{x}}_a - \mathbf{x}) + (\mathbf{I} - \mathbf{L}_a)(\tilde{\mathbf{x}}_b - \mathbf{x})) (\mathbf{L}_a(\tilde{\mathbf{x}}_a - \mathbf{x}) + (\mathbf{I} - \mathbf{L}_a)(\tilde{\mathbf{x}}_b - \mathbf{x}))^T \right\rangle$$

P. 240 Eq. (4.164) Delete $\mathbf{\Gamma}^T$

Please report further errors to cwunsch@mit.edu