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ERRATUM:

SECOND-ORDER APPROXIMATION OF THE ENTROPY IN NONLINEAR LEAST-SQUARES ESTIMATION

Luc Pronzato¹ and Andrej Pázman

There is a typing mistake in the main formula of the authors' paper [1]. Indeed Eq. (5), (19) and (20) show that Eq. (8) should be read

$$ent_2 = ent_1 - \frac{\sigma^2}{2} M_{ij}^{-1} [M_{ab}^{-1} (R_{ajbi} + U_{aij}^b) - \Gamma_{ai}^d \Gamma_{dj}^a - \Gamma_{ac}^a \Gamma_{ij}^c].$$

REFERENCES

[1] L. Pronzato and A. Pázman: Second-order Approximation of the Entropy in Nonlinear Least-squares Estimation. Kybernetika 30 (1994), 2, 187–198.

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