ERRATUM

Erratum to: Joseph covariance formula adaptation to Square-Root Sigma-Point Kalman filters

Francesco De Vivo · Alberto Brandl ·
Manuela Battipede · Piero Gili

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There was an error in Eq. 43 in the original publication. Unfortunately, an erroneous letter ‘*v*’ was inserted between the + sign and the vector with the *B* elements during typesetting. The correct equation is shown below.

$$\dot{\mathbf{x}} = \begin{bmatrix} \mathbf{A}(\omega_c, \alpha) & 0 & 0 \\ 0 & \mathbf{A}(\omega_c, \alpha) & 0 \\ 0 & 0 & \mathbf{A}(\omega_c, \alpha) \end{bmatrix} \mathbf{x} + \begin{bmatrix} \mathbf{B} \\ \mathbf{B} \\ \mathbf{B} \end{bmatrix} \mathbf{v}_{n-1} \quad (43)$$

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F. De Vivo (✉)
Polytechnic of Turin, C.so Duca degli Abruzzi, 24,
10129 Turin, Italy
e-mail: francesco.devivo@polito.it

A. Brandl · M. Battipede · P. Gili
Polytechnic of Turin, Turin, Italy
e-mail: alberto.brandl@polito.it

M. Battipede
e-mail: manuela.battipede@polito.it

P. Gili
e-mail: piero.gili@polito.it