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Erratum

Erratum to: Exponential smoothing weighted correlations

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In our paper above, due to a last minute typo, equation (A.2) at page 14/21, namely this:

$$\mathbf{\Sigma} = \mathbf{Y}^T \left(\mathbf{I}_{\Delta t} - \mathbf{U}_{\Delta t}\right)^T \left(\mathbf{I}_{\Delta t} - \mathbf{U}_{\Delta t}\right) \mathbf{Y}$$

should have been written as

$$\mathbf{\Sigma} = \mathbf{Y}^T \left(\mathbf{I}_{\Delta t} - \frac{1}{\Delta t}\mathbf{U}_{\Delta t}\right)^T \left(\mathbf{I}_{\Delta t} - \frac{1}{\Delta t}\mathbf{U}_{\Delta t}\right) \mathbf{Y}.$$

i.e. matrix $\mathbf{U}_{\Delta t}$ must be divided by the scalar Δt in order to subtract the mean from the data, thus obtaining the deviations from the mean. We apologise for the oversight.

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