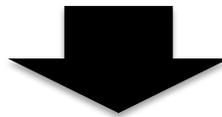# 正誤表　　　　　P.78の訂正

● 誤

$$K_{t|T}^{a} = \boxed{\Omega_{T|T-1}} + H_T^T(R_T + H_T P_T^f H_T^T)^{-1} \qquad (3.28)$$

$$\boxed{\Omega_{T|T+1}} = \boxed{\Omega_{T|T-1}} + (I - K_T H_T)^T M_T^T \qquad (3.29)$$

⬇

● 正

$$K_{t|T}^{a} = \boxed{\Omega_{t|T-1}} + H_T^T(R_T + H_T P_T^f H_T^T)^{-1} \qquad (3.28)$$

$$\boxed{\Omega_{t|T}} = \boxed{\Omega_{t|T-1}} + (I - K_T H_T)^T M_T^T \qquad (3.29)$$