## Correction

STATISTICS. For the article "A note on Kalman Filter" by C. R. Rao, which appeared in number 19, September 11, 2001, of *Proc. Natl. Acad. Sci. USA* (98, 10557–10559), due to a printer's error, a minus was omitted in the minimum error dispersion matrix for Eq. 3.5. The correct matrix is printed below.

$$C[x(s) - \hat{x}(s), x(s) - \hat{x}(s)] = V_{ss} - u'U^{-1}u.$$

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